

From: Kelly, Brian [BKelly@milbank.com]
Sent: Sunday, September 21, 2008 11:34 AM
To: McComiskey, Anne
Cc: Fazio, Michael
Subject: Bar Cap
Attachments: New WinZip File.zip

redacted

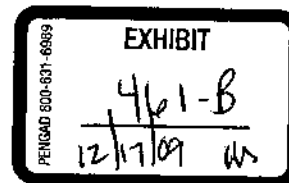


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Collateral	Market Value
Fed Collateral	28,490,469,091.33
DTC 074	10,176,792,453.35
DTC 636	4,235,663,352.52
TPCASH	7,000,000,000.00
Total	49,902,924,897.20

9LM9P0	CMC AGY STRIPS	3128CVXJ3	2,354,019.00	1,977,161.10	15-Feb-32	0.0000%	FMS 220 PO	FREDIE VAC STRIP
9LM9P0	CMC AGY STRIPS	3128CVXJ6	2,354,019.00	1,977,161.10	15-Feb-32	0.0000%	FMS 220 PO	FREDIE VAC STRIP
9LM9P0	CMC AGY STRIPS	3128CVXJ8	2,354,019.00	1,977,161.10	15-Feb-32	0.0000%	FMS 220 PO	FREDIE VAC STRIP
9LM9P0	CMC AGY STRIPS	3128CVXJ9	1,414,654.00	1,188,160.00	15-Feb-32	0.0000%	FMS 220 PO	FREDIE VAC STRIP
9LM9P0	CMC AGY STRIPS	3128CVXJ0	5,742,299.00	373,691.32	15-Mar-32	4.1855%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEF4	669,160.00	91,384.38	15-Mar-32	2.9144%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEF8	44,733,562.00	8,037,715.71	15-Mar-32	3.9200%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ8	44,733,562.00	8,037,715.71	15-Mar-32	3.9200%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ9	44,733,562.00	8,037,715.71	15-Mar-32	3.9200%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ8	5,365,421.00	1,348,312.58	15-Dec-37	5.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ9	25,085,387.00	4,567,279.99	15-Jun-38	6.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ6	19,945,287.00	3,577,655.30	15-Jun-38	6.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ4	35,595,512.00	6,893,289.62	15-Jun-38	6.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ2	48,870,379.00	9,816,924.51	15-Jun-38	6.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	38,978,747.00	7,306,740.37	15-Jun-38	6.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	18,540,698.00	3,284,110.82	15-Jun-38	6.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ2	14,445,385.00	2,760,929.79	15-Jun-38	6.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ2	19,652,819.00	4,600,981.58	25-Aug-38	0.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ6	3,624,785.00	2,231,079.09	25-Jun-38	0.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ2	2,643,728.00	2,231,079.09	25-Jun-38	0.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ2	41,010,024.00	33,474,850.00	25-Nov-38	0.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ2	10,252,606.00	8,385,662.50	25-Nov-38	0.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ4	46,095,632.00	35,456,264.40	25-Nov-38	0.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ4	4,605,652.00	3,545,626.44	25-Nov-38	0.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	28,514,870.00	23,943,005.77	15-Nov-37	0.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	500,000.00	502,815.43	15-Nov-37	0.0000%	FMS 245 PO	FREDIE VAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	3,910,000.00	3,643,502.50	12-Jun-13	4.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	50,000.00	50,536.92	30-Jun-09	3.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	120,000.00	121,078.29	14-Jul-09	2.3000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	670,000.00	708,377.87	8-Dec-10	4.7500%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	385,000.00	349,426.83	5-Mar-19	5.2000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	30,000,000.00	50,540,419.94	12-Jan-09	3.8750%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	48,146,000.00	49,677,189.57	12-Jan-09	3.8750%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	1,000.00	726.76	1-Apr-18	0.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	1,000.00	673.03	1-Oct-17	0.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	1,000.00	611.03	1-Apr-19	0.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	3,352,000.00	3,610,017.20	30-Jan-14	5.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	1,100,000.00	1,185,672.12	26-Jan-15	5.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	113,042.29	113,042.29	25-Jan-12	4.3750%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	75,000.00	78,055.57	28-Apr-15	4.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	38,847,000.00	40,072,961.05	18-Nov-09	4.1250%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	5,000,000.00	6,004,575.83	13-Nov-14	5.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	250,000.00	263,410.91	1-Sep-09	4.1250%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	41,000.00	42,353.48	22-Sep-03	4.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	685,000.00	692,604.15	12-Mar-20	5.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	500,000.00	505,293.20	24-Feb-11	5.2500%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	2,500,000.00	2,576,757.30	16-Apr-37	6.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	15,000.00	25,870.88	23-Oct-21	6.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	165,000.00	168,388.01	21-Nov-13	5.4500%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	2,230,000.00	1,421,217.27	9-Jan-14	5.3750%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	60,000,000.00	2,142,787.71	30-Jan-23	5.2500%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	40,000,000.00	49,788,039.34	29-Jan-18	4.3500%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	40,000,000.00	40,085,200.00	13-Feb-15	4.3500%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	50,000,000.00	50,693,910.45	29-Jan-13	4.1500%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	100,000.00	101,058.27	21-Nov-19	5.6000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	245,000.00	246,803.74	12-Dec-17	5.6000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	705,000.00	707,370.46	1-Apr-13	4.1250%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	9,200,000.00	9,338,520.00	16-Jun-13	5.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	50,000,000.00	50,800,569.45	23-Jun-11	4.3750%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	15,300,000.00	15,545,568.25	23-Jun-11	4.3750%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	20,000,000.00	20,150,266.67	23-Jun-11	4.3750%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	22,222,000.00	22,395,453.00	30-Apr-10	5.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	25,000,000.00	25,697,500.57	29-Jun-15	5.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	50,000,000.00	50,863,434.40	10-Jul-12	5.2500%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	28,440,000.00	28,846,189.48	10-Jul-15	5.2500%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	150,000.00	151,080.72	12-May-10	3.1500%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	85,000.00	86,997.56	30-Apr-15	5.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	50,000.00	50,283.06	30-Apr-18	4.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	2,500,000.00	2,560,914.11	28-Jul-11	4.0000%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	7,550,000.00	7,911,814.68	23-Jul-05	2.7500%	FREDIE MAC	FREDIE MAC
9LM9P0	CMC AGY STRIPS	3128HUEJ0	5,615,000.00	5,521,791.03	19-Jun-23	3.1819%	FREDIE MAC	FREDIE MAC

91LR9D	AGENCY	3133MUP74	11,056,193.00	27-Dec-12	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	1,574,146.81	27-Dec-12	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	108.00	15-Nov-08	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	1,371.91	25-Nov-08	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	223,178.55	25-Nov-08	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	333,119.72	25-Nov-08	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	31,183.73	15-Sep-24	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	59,742.22	15-Oct-24	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	132,082.66	15-Dec-24	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	40.12	15-Feb-25	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	30.12	15-Nov-25	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	100,150.18	15-Nov-25	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	1,233.58	15-Nov-25	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	11,370.91	15-Oct-26	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	153,730.89	15-Dec-21	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	680.00	15-Dec-21	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	370.99	15-Jul-27	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	25,280.42	15-Feb-28	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	2,686.24	15-Feb-28	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	37,186.34	15-Mar-28	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	1,388.95	15-Mar-28	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	12,787.53	15-Mar-28	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	95,975.29	15-Apr-13	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	177,250.87	15-Jun-22	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	6,578.79	15-Oct-26	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	6,578.79	15-Oct-26	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	6,043.12	15-Oct-26	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	122,963.57	15-Jan-29	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	111,246.60	15-Jan-29	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	880.78	15-Feb-29	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	6,427.89	15-Feb-29	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	121,286.04	15-Mar-29	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	5,641.75	15-Mar-29	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	1,019,448.63	20-Oct-28	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	231,192.97	15-Sep-28	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	48,333.65	13-Aug-13	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	53,930.04	15-Aug-12	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	35,384.19	15-Aug-12	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	565,723.21	16-Sep-13	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	545,512.69	24-Mar-13	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	1,078,433.71	15-Nov-10	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	5,028,196.93	15-Nov-10	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	52,029.03	28-Apr-10	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	41,822,415.18	13-May-11	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	21,764,416.88	15-May-19	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	141,612.94	15-Aug-09	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	1,795,258.59	18-Aug-09	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	2,732,941.82	9-Sep-24	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	9,108,888.87	14-Nov-14	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	1,051,067.61	15-Nov-11	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	392,831.52	18-Feb-15	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	51,475,803.46	17-Mar-10	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	48,310,041.55	17-Mar-10	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	10,430.76	8-Jun-12	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	831,257.79	11-Jun-10	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	50,825.74	9-Jun-20	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	56,326.47	7-Jul-26	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	1,199,193.50	11-Sep-15	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	16,723,630.06	9-Sep-17	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	1,648,854.52	14-Sep-26	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	163,483.69	17-Nov-13	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	508,116.83	17-Feb-11	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	2,259,013.56	17-Feb-11	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	57,057.24	12-Mar-10	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	69,367.69	11-Mar-16	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	40,134,235.28	12-Mar-21	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	2,082,514.31	14-Mar-36	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	35,254,948.93	18-Apr-16	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	35,210,658.16	12-Apr-16	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	512,812.45	5-May-11	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	2,850,000.00	11-May-15	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	22,326,093.80	14-Mar-36	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	11,684,084.72	11-Jun-21	0.0000%	FEDERAL HOME LOAN BANK SYSTEM
91LR9D	AGENCY	3133MUP74	5,575,695.66	12-Jun-15	0.0000%	FEDERAL HOME LOAN BANK SYSTEM

9LGRU2	AGENCY	STRIPS	14,900,000.00	13,229,775.59	15-Nov-12	0.0003% FANNIE MAE INTEREST STRIP
9LGRU2	AGENCY	STRIPS	3,423,156.91	3,423,156.91	15-Nov-12	0.0003% FANNIE MAE INTEREST STRIP
9LGRU2	AGENCY	STRIPS	3,245,423.33	3,245,423.33	15-Nov-23	0.0003% FANNIE MAE INTEREST STRIP
9LGRU2	AGENCY	STRIPS	8,379,000.00	8,379,000.00	7-Aug-23	0.0003% FANNIE MAE PRINCIPAL STRIP
9LGRU2	AGENCY	STRIPS	9,000,000.00	3,250,980.98	15-Mar-30	0.0003% FANNIE MAE PRINCIPAL STRIP
9LGRU2	AGENCY	STRIPS	550,902.00	504,304.11	25-Jan-20	0.0003% FNR 90-073 K CMO SERIES 73 FEDERAL NATL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	126,385.00	31,420.57	25-Oct-21	33.4350% FNR 90-126 S CMO SER 76 FEDERAL NATIONAL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	11,433.00	326,158.24	25-Oct-21	828.4000% FNR G-032 32-5 CMO SERIES G32 FEDERAL NATL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	11,433.00	263,502.52	25-Oct-21	818.5900% FNR G-032 32-5 CMO SERIES G32 FEDERAL NATL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	477,259.00	462,886.67	25-Oct-21	0.0003% FNR G-044 44-E CMO SERIES G44 FEDERAL NATL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	46,180.00	45,345.33	25-Oct-21	1.6500% FNR G-048 48-F CMO SERIES G48 FEDERAL NATL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	34,964.00	5,466.73	25-Feb-22	8.3300% FNR R-302 015 15-W CMO SER 015 FEDERAL NATIONAL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	11,884.00	355,532.01	25-Apr-22	968.5100% FNR G32-026 G36 S CMO SER G-76 FEDERAL NATL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	50,133.00	473,686.66	25-Apr-22	148.0000% FNR G36-021 21-S CMO SER G21 FEDERAL NATL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	65,314.00	162,388.98	25-Oct-22	54.8000% FNR G56-57 57-S CMO SERIES 57 FEDERAL NATL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	1,044.00	3,156.41	25-Jun-23	1185.0000% FNR G56-22 22-F CMO SER 22 FEDERAL NATL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	3,228.00	2,720.69	25-Oct-22	0.0003% FNR G1-124 124-Y CMO SER 124 FEDERAL NATIONAL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	150,513.00	148,979.36	25-Feb-24	3.1000% FNR X-848 848-F CMO SER 848 FEDERAL NATIONAL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	30,515.61	30,515.61	25-Jun-26	0.0003% FNR 96-022 22-E CMO SERIES 22 FEDERAL NATIONAL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	409,093.00	350,071.51	25-Mar-22	0.0003% FNR 95-028 28-P CMO SERIES 28 FEDERAL NATIONAL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	99,716.00	59,755.07	25-Apr-26	0.0003% FNR 95-042 42-C CMO SER 42 FEDERAL NATIONAL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	550,864.00	71,264.50	25-Apr-23	6.5000% FNR 95-044 44-S CMO SER 96-44 FEDERAL NATIONAL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	118,755.00	12,381.30	25-Apr-25	5.5000% FNR 95-003 03-C CMO SER 03 FEDERAL NATIONAL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	127,800.00	127,800.16	25-Dec-20	6.6500% FNR X-13A X-13A A SERIES X-13A FEDERAL NATIONAL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	1,256,124.00	445,226.14	25-Dec-20	6.6500% FNR 95-53 53-V CMO SER 53 FEDERAL NATIONAL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	15,305.00	3,979.85	25-Jun-25	7.6500% FNR 95-014 14-D CMO SERIES 14 FEDERAL NATIONAL MTGE ASSN
9LW9P0	MBS	CMO AGY STRIPS	364,000.00	393,434.04	15-Dec-16	4.8750% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	175,000.00	187,732.83	13-Feb-17	5.0003% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	978,000.00	1,070,940.46	15-Apr-15	5.0003% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	50,000.00	50,572.65	13-Jul-10	4.5003% FANNIE MAE
9LW9P0	MBS	COUPON	23,726,300.00	24,713,921.43	15-Nov-10	4.1003% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	737,000.00	893,938.44	7-Aug-28	6.1800% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	53,000,000.00	62,414,969.09	8-Aug-38	6.2100% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	23,948,000.00	29,893,521.89	6-Aug-38	6.2100% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	2,590,300.00	2,524,489.29	15-Jan-09	5.2600% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	50,000,000.00	34,294,569.64	1-Jun-11	0.0003% FEDERAL NATIONAL MTGE ASSOC
9LW9P0	MBS	COUPON	20,001,300.00	13,718,649.75	1-Jun-17	0.0003% FEDERAL NATIONAL MTGE ASSOC
9LW9P0	MBS	COUPON	29,374,000.00	34,728,682.93	15-Mar-20	6.2500% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	872,000.00	904,338.33	15-Sep-20	8.8200% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	570,000.00	597,375.39	15-Feb-11	4.5003% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	1,442,000.00	1,543,810.71	15-Jan-10	7.2500% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	688,000.00	916,472.70	15-Jan-30	7.1250% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	49,956,000.00	68,343,364.13	15-Mar-30	7.2500% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	846,000.00	1,037,145.48	15-Nov-30	6.8250% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	21,385,000.00	23,011,262.13	15-Mar-16	5.0000% FANNIE MAE
9LW9P0	MBS	COUPON	50,000,000.00	55,083,631.43	15-Mar-11	6.0003% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	24,939,000.00	27,442,559.86	15-Mar-11	6.0003% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	3,161,000.00	3,352,847.47	18-Apr-26	6.0003% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	50,000,000.00	55,158,285.90	15-Mar-12	6.1250% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	13,213,000.00	14,573,600.11	15-Mar-12	4.3750% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	56,000.00	58,446.32	15-Mar-13	5.3750% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	174,000.00	176,742.76	15-Jul-16	5.3750% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	5,760,000.00	6,065,263.86	15-Jun-18	4.9200% FANNIE MAE
9LW9P0	MBS	COUPON	4,844,000.00	5,074,284.43	17-Jul-13	4.3750% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	485,000.00	499,189.24	10-Oct-10	4.8100% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	265,000.00	235,402.16	15-Aug-09	5.3750% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	5,705,000.00	6,077,098.86	15-Apr-14	4.1250% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	400,000.00	409,063.57	15-May-09	4.2500% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	50,000,000.00	54,292,287.12	15-Sep-16	5.2500% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	50,000,000.00	54,292,287.12	15-Sep-16	5.2500% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	50,000,000.00	54,292,287.12	15-Sep-16	5.2500% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	50,000,000.00	54,292,287.12	15-Sep-16	5.2500% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	23,302,000.00	25,302,630.45	15-Sep-16	5.2500% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	13,248,000.00	13,564,817.08	22-Sep-09	4.9503% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	524,000.00	514,515.27	21-Oct-09	4.1250% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	524,000.00	537,115.55	15-Feb-10	3.8750% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	50,000,000.00	50,508,983.31	26-Jan-09	4.5003% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	50,000,000.00	50,508,983.31	26-Jan-09	4.5003% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	50,000,000.00	50,508,983.31	26-Jan-09	4.5003% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	45,000,000.00	51,884,046.52	15-Aug-10	4.2503% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	45,000,000.00	46,704,844.57	15-Aug-10	4.2503% FEDERAL NATIONAL MORTGAGE ASSO
9LW9P0	MBS	COUPON	5,001,000.00	5,392,518.65	15-Aug-10	4.2503% FEDERAL NATIONAL MORTGAGE ASSO

91JJQ0	MBS	CNO AGY STRIPS	3*36FFQ0E2	5,569,017.00	939,255.94	25-Jun-37	6.0000% FNS 383.57	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0G7	14,896,439.00	2,704,112.92	25-Aug-37	6.4000% FNS 383.58	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0G9	9,371,442.00	1,581,140.32	25-Aug-37	6.5000% FNS 383.58	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0H5	31,933,442.00	5,951,881.56	25-Oct-37	6.5000% FNS 383.60	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0H1	7,487,862.00	1,337,351.92	25-Oct-37	6.5000% FNS 383.51	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0K8	8,915,987.00	1,628,131.80	25-Oct-37	6.5000% FNS 383.62	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0M4	6,965,385.00	1,243,531.83	25-Sep-37	6.5000% FNS 383.63	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0M2	12,651,577.00	2,367,711.61	25-Sep-37	6.5000% FNS 383.64	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0P7	8,884,269.00	1,650,162.93	25-Aug-37	6.5000% FNS 383.65	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0D5	9,054,388.00	1,675,762.60	25-Aug-37	6.5000% FNS 383.66	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0T9	5,791,560.00	1,237,228.92	25-Sep-37	6.5000% FNS 383.67	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0U6	18,885,838.00	3,314,232.32	25-Jan-37	6.5000% FNS 383.70	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0V4	8,003,414.00	1,382,690.44	25-Dec-36	6.5000% FNS 383.71	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0W2	35,723,953.00	6,259,816.20	25-May-37	6.5000% FNS 383.72	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0X0	12,198,286.00	2,136,419.06	25-Jan-37	6.5000% FNS 383.73	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0Y8	10,057,943.00	1,768,243.45	25-Jan-37	6.5000% FNS 383.74	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFQ0Z5	6,425,039.00	1,127,845.67	25-Dec-36	6.5000% FNS 383.75	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0A9	7,356,671.00	1,281,987.55	25-Feb-37	6.5000% FNS 383.76	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0B7	3,928,791.00	689,808.60	25-May-37	6.5000% FNS 383.77	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0C3	5,821,104.00	989,131.33	25-May-37	6.5000% FNS 383.78	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0D5	6,413,115.00	1,090,612.91	25-Aug-37	7.0000% FNS 383.80	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0E1	7,681,838.00	2,424,765.17	25-Aug-37	7.0000% FNS 383.81	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0G8	7,884,080.00	1,252,945.73	25-Aug-37	7.0000% FNS 383.82	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0H4	6,428,603.00	1,082,793.89	25-Aug-37	7.0000% FNS 383.83	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0L5	6,331,688.00	1,077,401.74	25-Sep-37	7.0000% FNS 383.84	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0M3	5,933,137.00	1,074,727.52	25-Sep-37	7.0000% FNS 383.87	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0P2	5,550,598.00	926,413.33	25-Sep-37	7.0000% FNS 383.88	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0T8	6,600,824.00	1,200,712.63	25-Oct-22	7.5000% FNS 383.92	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0U5	15,334,125.00	3,064,191.16	25-Aug-22	7.5000% FNS 383.94	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0V3	8,361,661.00	2,170,605.75	25-Sep-22	7.5000% FNS 383.95	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0W3	6,439,808.00	1,059,641.45	25-Aug-22	7.5000% FNS 383.96	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0X9	9,603,583.00	1,355,398.34	25-Sep-22	7.5000% FNS 383.97	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0Y7	7,710,313.00	1,420,285.42	25-Dec-37	7.5000% FNS 383.98	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFR0Z3	18,226,499.00	3,074,678.82	25-Dec-37	7.5000% FNS 386.4	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFS0A9	37,961,418.00	6,878,736.16	25-Jan-38	6.0000% FNS 386.6	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFS0L4	31,032,770.00	4,957,285.43	25-Feb-38	6.0000% FNS 386.9	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFS0R1	41,287,121.00	6,309,827.32	25-Apr-35	6.5000% FNS 386.14	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFS0T7	14,402,698.00	2,292,132.24	25-Nov-38	6.5000% FNS 386.16	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFS0U4	6,922,495.00	979,546.08	25-Dec-37	6.5000% FNS 386.17	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFS0V6	6,568,558.00	926,616.04	25-Feb-38	6.5000% FNS 386.19	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFS0Z2	6,898,947.00	1,071,021.50	25-Dec-37	7.0000% FNS 386.21	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFS0Z7	6,099,115.00	803,732.29	25-Jan-38	7.0000% FNS 386.22	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFT01	6,772,675.00	884,468.63	25-Dec-37	7.0000% FNS 386.23	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFT031	5,253,069.00	697,722.83	25-Jan-38	7.5000% FNS 386.28	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFW0R6	45,745,455.00	40,974,497.72	25-Aug-38	6.0000% FNS 381.02	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	3136FFW0S4	43,745,455.00	9,953,866.36	25-Aug-38	6.0000% FNS 381.02	FANNIE MAE
91JJQ0	AGENCY	COUPON	3137EAA05	1,243,000.00	1,344,033.00	18-Apr-11	5.1250% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA01	50,000,000.00	55,250,537.58	18-Apr-16	5.2500% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA01	50,000,000.00	55,250,537.58	18-Apr-16	5.2500% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA0F8	16,399,000.00	17,016,090.56	18-Apr-18	5.2500% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA0G4	481,000.00	516,578.62	18-Jul-11	5.2500% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA0J8	3,066,000.00	3,406,183.31	18-Jul-16	5.2500% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA0M1	7,755,000.00	8,509,962.41	18-Oct-16	5.1250% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA0P0	19,450,000.00	19,754,752.82	16-Feb-17	5.0000% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA0S8	160,000.00	160,489.61	5-Mar-12	4.7500% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA0T6	825,520.00	837,318.83	18-Apr-17	5.0000% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA0V1	200,000.00	205,643.90	11-Jun-09	5.0000% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA0X7	1,400,000.00	1,632,692.26	20-Aug-12	5.0000% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA0Y5	2,920,000.00	3,238,950.15	23-Aug-16	5.0000% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAA0Z2	772,600.00	772,600.00	23-Aug-17	5.2500% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAB0A6	16,690,000.00	17,576,541.27	25-Oct-12	4.6250% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAB0B3	79,000.00	86,431.85	17-Nov-17	5.1250% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAB0H1	30,000,000.00	30,372,589.56	30-Apr-10	2.8750% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAB0J8	620,000.00	637,734.59	28-Jun-13	3.7500% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAB0S5	782,000.00	812,578.62	29-Jun-11	3.8750% FREDDIE MAC	FREDDIE MAC
91JJQ0	AGENCY	COUPON	3137EAB0Y2	5,150,000.00	5,344,840.44	27-Sep-13	4.1250% FREDDIE MAC	FREDDIE MAC
91JJQ0	MBS	CNO AGY STRIPS	31392QV0K7	14,162,467.00	13,405,885.59	25-Dec-37	6.0000% FNR 2001.68 PM	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	31392QV0K7	8,175,649.00	8,353,749.11	25-Apr-32	8.5000% FNR 02.16 ZD	FANNIE MAE
91JJQ0	MBS	CNO AGY STRIPS	31392QX0K0	5,773,887.00	5,855,666.35	25-Jun-22	5.5000% FNR 2002.85 HA	FANNIE MAE

9LJ00	MBS	CNO AGY STRIPS	31392J0Y2	8,839,276.00	1,395,776.69	25-Mar-33	5.2500% FNR 03-14 X1	FEDERAL NAT'L MTGE ASSN
9LJ00	MBS	CNO AGY STRIPS	31392J0Y2	1,481,587.75	228,589.75	25-Mar-33	5.2500% FNR 03-14 X1	FEDERAL NAT'L MTGE ASSN
9LJ00	MBS	CNO AGENCIES	31392W056	19,800,000.00	19,859,890.58	25-Mar-33	5.5000% FNR 25-14 PD	FEDERAL HOME LOAN MTGE CORP
9LJ00	MBS	CNO AGY STRIPS	31393A340	33,823.00	22,169.52	25-Apr-33	2.69% FNR 2003-W5 A	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31393A3Y4	15,564,083.00	1,239,900.59	25-Apr-17	5.78% FNR 2003-27 SG	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31393A3Y4	8,635,789.00	485,923.50	25-Apr-17	5.78% FNR 2003-27 SG	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31393A3C02	8,276.00	5,145.52	25-Jun-33	6.8059% FNR 2003-W11 1A1	FANNIE MAE WHO E LOAN
9LJ00	MBS	CNO AGY STRIPS	31393CHW8	13,280,849.00	845,887.31	25-Jun-26	5.7815% FNR 2003-54 SV	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31393DSY3	1,296,034.00	1,265,600.40	25-Aug-33	2.9218% FNR 2003-76 F5	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31393DWD6	10,853,281.00	6,664,005.07	25-Jul-33	0.6600% FNR 2003-85	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31393E8E1	1,309,648.00	670,877.67	25-Jul-33	0.6300% FNR 2003-87 PC	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31393E8E1	1,309,648.00	670,877.67	25-Jul-33	0.6300% FNR 2003-87 PC	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31393E8E1	1,309,648.00	670,877.67	25-Jul-33	0.6300% FNR 2003-87 PC	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31393E8E1	9,171.00	4,698.12	25-Jul-33	0.3000% FNR 2003-87 PC	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31393EX80	2,000,000.00	2,000,012.50	25-Nov-16	5.5000% FNR 2003-83 TS	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31393GVX8	14,552,985.00	14,319,585.96	15-Nov-22	5.5000% FNR 2532 TC	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31393GVX8	6,522,972.00	5,829,646.31	15-Dec-32	5.5000% FNR 2533 2	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31393MYE5	4,013,970.00	3,994,527.29	15-Jun-17	4.0000% FNR 2593 J3	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31393MYL9	18,864,151.00	16,767,350.90	15-Aug-29	5.0000% FNR 2593 VC	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31393PAR5	1,229,266.00	1,231,727.71	15-Apr-33	5.0000% FNR 2604 UT	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31393PCD3	53,020.00	52,360.35	15-Jun-22	4.0000% FNR 2595 OL	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31393QWJ7	4,758,033.00	4,558,393.08	15-May-33	5.2500% FNR 2610 AD	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31393RKP4	191,298.00	180,147.00	15-Jan-18	3.2500% FNR 2629 AO	FREDDIE MAC
9LJ00	MBS	CNO AGY STRIPS	31393RY20	23,045,739.00	23,043,491.74	15-Jun-33	12.2856% FNR 2631 SA	FREDDIE MAC
9LJ00	MBS	CNO AGY STRIPS	31393RY20	3,779,501.00	3,779,132.65	15-Jun-33	12.2856% FNR 2631 SA	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31393RZV5	14,753.00	14,563.12	15-Jun-17	4.5000% FNR 2637 BA	FREDDIE MAC
9LJ00	MBS	CNO AGY STRIPS	31393TC64	1,063,240.00	1,076,139.34	25-Nov-33	6.0000% FNR 2603-113 IC	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31393TGV2	12,481,176.31	12,481,176.31	35-Dec-32	5.0000% FNR 2603-81 MC	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31393THF8	2,722,963.00	1,551,740.97	25-Sep-33	0.0000% FNR 2603-81 EA	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31393VWG2	9,246.00	9,136.69	15-May-22	5.0000% FNR 2642 DA	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31393VWG2	162,534.00	162,534.00	15-Jun-33	7.0064% FNR 2650 VS	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31393VWJ3	700,000.00	652,052.00	25-Apr-34	5.5000% FNR 2004-45 LC	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394J299	27,634.00	27,684.97	25-Jun-34	6.0000% FNR 2004-45 LC	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394J299	115,913.00	71,288.84	25-Jul-34	6.0000% FNR 2004-45 LC	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31394J577	3,637,674.00	2,664,478.13	25-Feb-35	0.6000% FNR 2605-7 LC	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394J6K7	1,140,586.00	1,117,182.90	25-Dec-24	11.0773% FNR 2004-99 SM	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31394BPY4	4,037,833.00	530,341.93	25-Oct-34	4.8281% FNR 2004-99 SM	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31394DDX5	4,580,051.00	3,950,793.96	1-Apr-35	0.0000% FNR 2005-22 QJ	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31394DNE6	1,010,000.00	939,872.44	25-Apr-35	5.5000% FNR 2005-25 GD	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394DU24	2,487,749.00	2,316,354.73	1-Jun-35	4.0000% FNR 2005-45 YF	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31394DU32	2,487,749.00	48,038.65	1-Jun-35	0.0000% FNR 2005-45 YF	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31394EQL5	10,345,173.00	9,776,134.13	25-Jun-35	5.0000% FNR 2005-57 XZ	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394EQY7	1,875,354.00	1,875,595.10	25-Jul-35	6.0000% FNR 2006-57 ZE	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394EQY7	2,104,009.00	2,102,346.75	1-Jul-35	3.8000% FNR 2006-57 MP	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394FDV4	6,876,235.00	452,527.39	1-Sep-35	2.5700% FNR 2006-74 DI	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394FEA5	3,403,729.00	3,438,514.14	1-Sep-35	10.0000% FNR 2006-74 HK	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394FG82	2,263,756.00	2,081,095.90	1-Oct-35	7.2040% FNR 2006-83 OK	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31394G3G8	34,178.00	32,596.74	25-Sep-35	2.7215% FNR 2006-84 YF	FANNIE MAE
9LJ00	MBS	CNO AGENCIES	31394GU35	2,003,068.00	1,957,781.25	15-Feb-18	4.5000% FNR 2617 W7	FREDDIE MAC
9LJ00	MBS	CNO AGY STRIPS	31394H227	2,770,962.00	2,816,133.46	15-Apr-23	5.5000% FNR 2617 W7	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394KFU2	7,540,482.00	7,427,353.07	15-Oct-13	4.5000% FNR 2632 KB	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394KJ25	164,770.00	155,951.90	15-Oct-13	4.5000% FNR 2632 KB	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394LTS1	677,518.00	598,803.42	15-Mar-27	5.5000% FNR 2632 EV	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394M276	32,500,000.00	31,425,425.44	15-Mar-27	4.5000% FNR 2703 LC	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394M2W5	2,400,000.00	2,036,237.30	15-Dec-33	5.5000% FNR 2722 GE	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394MTE0	1,150,000.00	1,072,662.50	15-Dec-33	5.5000% FNR 2723 OK	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394N2P2	35,621.00	35,979.00	15-Jul-29	5.5000% FNR 2717 LE	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394NB72	1,846,000.00	1,735,847.51	15-Dec-33	5.5000% FNR 2724 LG	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394NTC2	401,761.00	376,249.59	15-Apr-33	5.5000% FNR 2733 OD	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394P5L2	28,566,000.00	28,326,318.75	15-Feb-34	5.0000% FNR 2738 PF	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394RFR5	10,657,813.00	10,699,952.97	15-Feb-34	5.2800% FNR 2755 TC	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394RNM7	114,305.00	113,801.07	15-Dec-30	2.8376% FNR 2759 FM	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394T3W3	700,000.00	647,237.50	15-Mar-34	5.5000% FNR 2760 CG	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394T7K5	62,492.00	56,258.45	15-Mar-34	3.2853% FNR 2768 FE	FREDDIE MAC
9LJ00	MBS	CNO AGY STRIPS	31394TKT1	25,623,172.00	21,729,797.52	15-Oct-19	4.1625% FNR 2763 K5	FREDDIE MAC
9LJ00	MBS	CNO AGY STRIPS	31394TKT1	5,588,344.00	4,727,915.05	15-Oct-19	4.1625% FNR 2763 K5	FREDDIE MAC
9LJ00	MBS	CNO AGENCIES	31394U2K7	500,000.00	483,203.20	25-Dec-35	5.5000% FNR 2005-104 LE	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394UF65	735,710.00	777,509.86	1-Nov-35	8.0000% FNR 2005-95 OT	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394UF65	1,812,273.00	1,847,327.75	1-Nov-35	8.0000% FNR 2005-95 OT	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394UL63	500,738.00	506,747.66	1-Dec-35	8.0000% FNR 2005-106 JT	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394UL63	38,776,057.00	4,046,235.63	25-Mar-35	4.2281% FNR 2005-104 NJ	FANNIE MAE
9LJ00	MBS	CNO AGY STRIPS	31394UL63	9,840,943.00	922,113.77	25-Mar-35	4.2281% FNR 2005-104 NJ	FANNIE MAE

MBS	31394VEM8	6,504,243.00	7,299,450.97	25-Jun-35	14.4484% FNR 2005-122 SC	FANNIE MAE
MBS	31394VGF1	918,948.00	895,188.51	25-Jan-31	0.0000% FNR 2005-113 FU	FANNIE MAE
MBS	31394VGH7	1,345,068.00	1,303,366.58	25-Jan-31	0.0000% FNR 2005-113 FU	FANNIE MAE
MBS	31394VY95	2,142,405.00	1,734,487.45	1-Mar-36	0.0000% FNR 2006-8 LR	FANNIE MAE
MBS	31394VY97	13,081,780.00	8,942,041.68	15-Feb-33	0.0000% FNR 2777 KO	FANNIE MAE
MBS	31394XER3	500,000.00	488,250.00	15-Apr-34	5.0000% FNR 2781 WC	FREDDIE MAC
MBS	31394XYP5	4,000,000.00	3,699,437.50	15-Apr-34	5.0000% FNR 2790 AC	FREDDIE MAC
MBS	31394YQK3	7,250,887.00	694,155.77	15-Apr-32	4.5625% FNR 2802 SM	FREDDIE MAC
MBS	31394BKB8	2,573,455.00	1,806,277.39	25-Mar-36	0.0000% FNR 2006-9 CC	FANNIE MAE
MBS	31395CF71	14,040.00	6,002.79	15-Feb-34	0.0000% FNR 2832 CU	FREDDIE MAC
MBS	31395E8F1	440,967.00	443,351.32	15-Aug-19	5.0000% FNR 2841 BY	FREDDIE MAC
MBS	31395FA2	31,400,704.00	30,309,577.97	15-Aug-19	4.5000% FNR 2836 L	FREDDIE MAC
MBS	31395FHV9	850,000.00	795,493.75	15-Apr-34	5.0000% FNR 2864 LE	FREDDIE MAC
MBS	31395FV38	2,000,000.00	2,171,700.00	15-Feb-32	5.0000% FNR 2866 LB	FREDDIE MAC
MBS	31395G3C7	15,959.00	12,454.41	15-Oct-34	9.2250% FNR 2872 SJ	FREDDIE MAC
MBS	31395H8K5	13,481.00	11,510.47	15-Jun-34	10.1694% FNR 2886 SR	FREDDIE MAC
MBS	31395HC24	4,000,000.00	4,091,500.00	15-Jan-37	5.0000% FNR 2886 WC	FREDDIE MAC
MBS	31395H064	2,050,274.00	1,917,518.78	15-Jan-34	5.0000% FNR 2875 CE	FREDDIE MAC
MBS	31395HF70	4,000,000.00	4,082,000.00	15-Oct-36	5.0000% FNR 2889 BC	FREDDIE MAC
MBS	31395JH33	7,293,342.00	731,926.03	15-Jul-34	4.7125% FNR 2882 LS	FREDDIE MAC
MBS	31395KFW8	7,107,915.00	7,057,668.77	15-Apr-19	5.0000% FNR 2889 TC	FREDDIE MAC
MBS	31395KY80	137,829.00	138,173.77	15-Oct-18	5.0000% FNR 2909 CY	FREDDIE MAC
MBS	31395LMR9	875,000.00	812,328.13	15-Aug-33	5.0000% FNR 2920 WE	FREDDIE MAC
MBS	31395LPD1	1,443,974.00	934,848.87	15-Feb-35	0.0000% FNR 2940 PO	FREDDIE MAC
MBS	31395M7F0	14,061,628.00	13,851,742.87	15-Jun-31	5.0000% FNR 2932 AP	FREDDIE MAC
MBS	31395MHP7	738,775.00	71,750.44	15-Feb-35	5.0000% FNR 2937 B1	FREDDIE MAC
MBS	31395MX79	874,000.00	710,912.54	15-Feb-35	10.8125% FNR 2938 SL	FANNIE MAE
MBS	31395NTB3	4,654,973.00	4,608,992.44	25-Apr-35	2.9719% FNR 2905-80 DF	FANNIE MAE
MBS	31395NTX5	10,259,241.00	8,404,035.55	25-Jun-35	0.0000% FNR 2006-80 CO	FANNIE MAE
MBS	31395NUN9	28,341,782.00	23,854,521.45	25-Apr-35	0.0000% FNR 2006-80 CO	FANNIE MAE
MBS	31395PVH7	6,708,812.00	5,590,175.27	25-Feb-38	0.0000% FNR 2006-80 EO	FANNIE MAE
MBS	31395PRG8	3,000,000.00	2,555,145.00	15-Jun-31	5.0000% FNR 2951 YB	FREDDIE MAC
MBS	31395PWF6	1,760,668.00	1,352,670.60	15-Mar-23	0.0000% FNR 2950 JO	FREDDIE MAC
MBS	31395PX72	28,747,574.00	12,193,162.50	15-Jun-33	5.0000% FNR 2950 ND	FREDDIE MAC
MBS	31395R0D3	1,000,000.00	966,400.39	15-Apr-35	3.8625% FNR 2952 SW	FREDDIE MAC
MBS	31395R7G8	1,700,000.00	1,585,523.02	15-Apr-35	5.0000% FNR 2958 GE	FREDDIE MAC
MBS	31395TY99	1,656,000.00	1,744,844.00	15-Mar-35	5.0000% FNR 2954 GH	FREDDIE MAC
MBS	31395UJX5	1,600,000.00	1,542,320.70	15-Jun-35	5.0000% FNR 2973 GO	FREDDIE MAC
MBS	31395WAK31	2,784,038.00	2,619,566.28	1-Aug-35	8.6400% FNR 3001 HP	FREDDIE MAC
MBS	31395WKN9	2,584,648.00	2,419,806.56	15-Jul-25	5.0000% FNR 3002 YE	FREDDIE MAC
MBS	31395WR22	2,335,684.00	2,323,845.58	15-Jun-35	5.0000% FNR 3006 U	FREDDIE MAC
MBS	31395WV87	2,804,374.00	2,783,059.91	1-Sep-35	3.9450% FNR 3012 GK	FREDDIE MAC
MBS	31395XW60	721,594.00	711,983.29	15-Sep-35	0.0000% FNR 3012 PV	FREDDIE MAC
MBS	31395XZR6	300,000.00	277,387.50	15-Aug-35	5.0000% FNR 3018 MT	FREDDIE MAC
MBS	31396AF33	2,790,546.00	2,705,848.76	15-Sep-35	5.0000% FNR 3028 CX	FREDDIE MAC
MBS	31396AFG4	10,000,000.00	10,160,000.00	15-Mar-32	5.0000% FNR 3028 MD	FREDDIE MAC
MBS	31396A63	1,415,917.00	1,393,173.91	15-Dec-34	5.0000% FNR 3034 EH	FREDDIE MAC
MBS	31396AOK3	1,000,000.00	938,632.03	15-Sep-35	5.0000% FNR 3037 CJ	FREDDIE MAC
MBS	31396AXV1	28,552.00	23,266.48	15-May-34	5.0000% FNR 3036 ND	FREDDIE MAC
MBS	31396CBX7	16,676,236.00	16,772,551.95	15-Mar-35	4.5600% FNR 3048 HW	FREDDIE MAC
MBS	31396CXN5	1,575,778.00	1,592,148.67	15-Mar-35	5.0000% FNR 3049 NA	FREDDIE MAC
MBS	31396GEG0	13,152,783.00	13,357,452.87	15-Feb-31	5.0000% FNR 3079 MC	FREDDIE MAC
MBS	31396JUN7	19,174,534.00	18,424,886.46	15-Jun-28	5.0000% FNR 3063 YB	FREDDIE MAC
MBS	31396FBW2	2,501,245.00	2,520,569.45	15-Oct-34	2.4862% FNR 3089 KF	FREDDIE MAC
MBS	31396HHW2	1,687,590.00	1,367,462.87	14-Mar-39	0.0000% FNR 3114 MR	FREDDIE MAC
MBS	31396HHY8	5,807,068.00	4,560,798.90	25-Feb-36	0.0000% FNR 3114 OG	FREDDIE MAC
MBS	31396J2A2	14,933,071.00	13,911,618.48	15-Feb-38	4.7125% FNR 3125 BS	FREDDIE MAC
MBS	31396JFU4	13,313,204.00	13,319,173.84	15-Oct-32	5.0000% FNR 3121 EM	FREDDIE MAC
MBS	31396JPN9	41,102,612.00	4,573,857.59	15-Mar-36	4.7125% FNR 3123 U	FREDDIE MAC
MBS	31396JRU1	3,541,746.00	3,405,519.87	15-Mar-36	0.0000% FNR 3129 TF	FANNIE MAE
MBS	31396KV2	45,000,000.00	45,268,701.65	25-Jul-34	5.0000% FNR 2006-18 AB	FANNIE MAE
MBS	31396KNE8	21,753,000.00	21,421,846.53	25-Aug-36	5.0000% FNR 2006-18 AB	FANNIE MAE
MBS	31396L3S7	1,000,000.00	1,001,353.80	25-Oct-36	5.0000% FNR 2006-114 PO	FANNIE MAE
MBS	31396LME7	7,907,237.00	60,348.04	1-Nov-38	3.0000% FNR 2006-104 YI	FANNIE MAE
MBS	31396LMH0	3,729,395.00	40,866.47	1-Nov-38	3.0000% FNR 2006-104 YI	FANNIE MAE
MBS	31396LS84	3,683,093.00	701,814.04	25-Oct-36	9.0000% FNR 2006-13 IB	FANNIE MAE
MBS	31396LV88	1,252.00	1,234.22	1-Oct-38	5.7900% FNR 2006-13 E	FANNIE MAE
MBS	31396LXE5	2,000,000.00	1,681,260.00	29-Nov-36	5.7900% FNR 2006-13 UH	FANNIE MAE
MBS	31396NNR2	3,387,099.00	2,669,180.31	15-Mar-36	3.0000% FNR 3150 PO	FREDDIE MAC
MBS	31396P5A5	10,163,490.00	7,997,737.93	25-Mar-37	0.0000% FNR 2007-24 PO	FANNIE MAE
MBS	31396PBT7	1,349,278.00	1,282,369.66	25-Jan-37	1.3000% FNR05-23 DT	FANNIE MAE
MBS	31396PBV2	3,817,510.00	3,682,200.03	25-Jan-37	1.9715% FNR 2006-123 FC	FANNIE MAE

91LJ00	MBS	31395P6WD	636,252.00	745,018.25	25-Jan-37	24 1887% FNR 2306-123 CD	FANNIE MAE
91LJ00	MBS	31395PHG9	4,006,439.00	3,851,594.03	1-Feb-37	5.9300% FNR 2307-1 FD	FANNIE MAE
91LJ00	MBS	31395PHG9	3,947,336.00	3,810,742.08	1-Feb-37	5.6000% FNR 2307-1 NF	FANNIE MAE
91LJ00	MBS	31395PHH1	34,397,487.00	1,404,359.02	1-Feb-37	0.0000% FNR 2307-1 NJ	FANNIE MAE
91LJ00	MBS	31395PHI3	4,470,698.00	3,725,795.69	25-Mar-37	0.0000% FNR 2307-22 CB	FANNIE MAE
91LJ00	MBS	31395PHI3	2,096,391.00	2,060,456.28	1-Mar-37	5.7700% FNR 2307-15 AF	FANNIE MAE
91LJ00	MBS	31395PHI3	574,560.00	600,999.14	1-Jun-37	7.7500% FNR 3163-JR	FREDDIE MAC
91LJ00	MBS	31395PHI3	2,726,073.00	3,285,965.40	1-Jun-37	8.9400% FNR 3163-JR	FREDDIE MAC
91LJ00	MBS	31395PHI3	4,258,026.00	3,108,208.94	15-Jun-37	0.0000% FNR 3165-AC	FREDDIE MAC
91LJ00	MBS	31395PHI3	7,403,719.00	7,118,817.40	15-Jun-37	5.0000% FNR 3170-ED	FREDDIE MAC
91LJ00	MBS	31395PHI3	15,707,030.00	12,682,104.31	15-Jun-37	0.0000% FNR 3175-PD	FREDDIE MAC
91LJ00	MBS	31395PHI3	6,906,970.00	87,314.49	1-Jun-38	0.0000% FNR 3177-AI	FREDDIE MAC
91LJ00	MBS	31395PHI3	34,286,844.00	2,596,619.25	15-Jun-38	4.5125% FNR 3179-SA	FREDDIE MAC
91LJ00	MBS	31395PHI3	72,064,616.00	914,172.97	15-Jun-38	4.6125% FNR 3194-SA	FREDDIE MAC
91LJ00	MBS	31395PHI3	9,810,324.00	11,237,321.75	25-Jun-37	21.9900% FNR 2007-55 S9	FANNIE MAE
91LJ00	MBS	31395PHI3	15,242,592.81	13,767,107.99	25-Jun-37	3.0000% FNR 2007-58 CG	FANNIE MAE
91LJ00	MBS	31395PHI3	45,168,471.00	3,767,107.99	25-Jun-37	3.8700% FNR 2007-50 LS	FANNIE MAE
91LJ00	MBS	31395PHI3	45,168,471.00	3,767,107.99	25-Jun-37	3.8781% FNR 2007-50 LS	FANNIE MAE
91LJ00	MBS	31395PHI3	33,525,402.00	2,322,840.82	25-Jun-37	4.2781% FNR 2007-50 SE	FANNIE MAE
91LJ00	MBS	31395PHI3	1,728,953.00	290,064.00	25-Mar-37	6.0000% FNR 2007-W2 O	FANNIE MAE
91LJ00	MBS	31395PHI3	2,204,278.00	1,635,259.69	1-Apr-37	0.0000% FNR 2007-30 GF	FANNIE MAE
91LJ00	MBS	31395PHI3	2,038,023.00	1,951,543.62	1-Apr-37	5.6100% FNR 2007-30 GF	FANNIE MAE
91LJ00	MBS	31395PHI3	448,793.00	2,350.59	1-Apr-37	0.0000% FNR 2007-30 QI	FANNIE MAE
91LJ00	MBS	31395PHI3	21,237,393.00	17,293,475.46	1-Apr-37	0.0000% FNR 2007-30 WO	FANNIE MAE
91LJ00	MBS	31395PHI3	745,956.00	723,638.12	1-Apr-37	5.7100% FNR 2007-30 FM	FANNIE MAE
91LJ00	MBS	31395PHI3	4,315,243.00	3,403,151.18	25-Apr-37	0.0000% FNR 2007-35 PO	FANNIE MAE
91LJ00	MBS	31395PHI3	25,926,503.00	25,859,564.63	25-Apr-37	3.5000% FNR 2007-35 BA	FANNIE MAE
91LJ00	MBS	31395PHI3	330,992.00	56,036.05	25-Apr-37	6.0000% FNR 2007-35 CO	FANNIE MAE
91LJ00	MBS	31395PHI3	37,534,171.00	27,209,817.32	1-May-37	0.0000% FNR 2007-39 CO	FANNIE MAE
91LJ00	MBS	31395PHI3	14,431,354.00	5,952,074.62	25-May-37	0.0000% FNR 2007-W4 EO	FANNIE MAE
91LJ00	MBS	31395PHI3	87,951.00	87,951.00	25-May-37	6.0000% FNR 2007-W4 EO	FANNIE MAE
91LJ00	MBS	31395PHI3	5,531,857.00	61,171.57	1-Aug-37	0.0000% FNR 2007-15 AC	FANNIE MAE
91LJ00	MBS	31395PHI3	1,876,900.00	2,051,563.60	25-Aug-37	8.0000% FNR 2007-15 AC	FANNIE MAE
91LJ00	MBS	31395PHI3	17,844,395.00	4,769,991.49	25-Jun-38	0.0000% FNR 2007-15 EC	FANNIE MAE
91LJ00	MBS	31395PHI3	109,624.00	107,991.80	1-Aug-37	5.7700% FNR 2007-15 JF	FANNIE MAE
91LJ00	MBS	31395PHI3	10,540,762.00	8,525,283.93	1-Aug-37	0.0000% FNR 2007-15 JF	FANNIE MAE
91LJ00	MBS	31395PHI3	10,606,807.00	9,537,312.43	1-Aug-37	0.0000% FNR 2007-15 VC	FANNIE MAE
91LJ00	MBS	31395PHI3	19,286,044.00	15,298,337.41	25-Jun-37	0.0000% FNR 2007-36 PO	FANNIE MAE
91LJ00	MBS	31395PHI3	20,564,435.00	18,415,891.57	1-Jun-37	0.0000% FNR 2007-54 BO	FANNIE MAE
91LJ00	MBS	31395PHI3	15,628,722.00	12,540,515.03	25-Jun-37	0.0000% FNR 2007-54 PO	FANNIE MAE
91LJ00	MBS	31395PHI3	4,801,899.00	3,791,077.23	25-Jun-37	0.0000% FNR 2007-54 PO	FANNIE MAE
91LJ00	MBS	31395PHI3	882,922.00	166,252.34	25-Jun-37	7.0000% FNR 2007-54 K	FANNIE MAE
91LJ00	MBS	31395PHI3	4,354,096.00	3,345,245.63	25-Jun-37	0.0000% FNR 2007-54 NO	FANNIE MAE
91LJ00	MBS	31395PHI3	4,700,620.00	3,822,132.28	25-Jun-37	0.0000% FNR 2007-W6 PO	FANNIE MAE
91LJ00	MBS	31395PHI3	92,939.00	14,465.22	25-Jun-37	6.0000% FNR 2007-W6 Q	FANNIE MAE
91LJ00	MBS	31395PHI3	44,805,116.00	2,127,473.59	1-Jun-37	1.2500% FNR 2007-W6 Y42	FANNIE MAE
91LJ00	MBS	31395PHI3	44,805,116.00	2,127,473.59	1-Jun-37	1.2500% FNR 2007-W6 Y42	FANNIE MAE
91LJ00	MBS	31395PHI3	11,418,592.00	542,234.04	1-Jun-37	1.2500% FNR 2007-W6 Y42	FANNIE MAE
91LJ00	MBS	31395PHI3	29,648,036.00	1,748,754.58	1-Jun-37	1.9700% FNR 2007-W6 Y42	FANNIE MAE
91LJ00	MBS	31395PHI3	3,266,659.00	2,286,659.98	1-Jun-37	2.4800% FNR 2007-W6 Y42	FANNIE MAE
91LJ00	MBS	31395PHI3	10,861,954.00	8,859,310.30	25-Jun-37	0.0000% FNR 2007-W6 CP	FANNIE MAE
91LJ00	MBS	31395PHI3	13,772,877.00	10,632,799.65	25-Jun-37	0.0000% FNR 2007-57 PO	FANNIE MAE
91LJ00	MBS	31395PHI3	644,057.00	72,196.14	25-Jun-37	0.0000% FNR 2007-W7 CO	FANNIE MAE
91LJ00	MBS	31395PHI3	514,382.00	211,292.33	25-Jun-37	0.0000% FNR 2007-W7 CO	FANNIE MAE
91LJ00	MBS	31395PHI3	1,774,917.00	1,340,933.82	25-Dec-37	0.0000% FNR 2007-109 CG	FANNIE MAE
91LJ00	MBS	31395PHI3	1,350,381.00	245,670.47	25-Dec-37	5.0000% FNR 2007-109 CG	FANNIE MAE
91LJ00	MBS	31395PHI3	3,691,610.00	2,843,135.80	1-Dec-37	0.0000% FNR 2007-109 PO	FANNIE MAE
91LJ00	MBS	31395PHI3	45,189,049.00	35,128,537.84	25-Dec-37	0.0000% FNR 2007-109 OA	FANNIE MAE
91LJ00	MBS	31395PHI3	7,775,182.00	5,045,040.68	25-Dec-37	0.0000% FNR 2007-109 OA	FANNIE MAE
91LJ00	MBS	31395PHI3	44,661,187.00	35,663,269.23	25-Dec-37	0.0000% FNR 2007-109 WO	FANNIE MAE
91LJ00	MBS	31395PHI3	27,493,161.00	21,854,096.70	25-Dec-37	0.0000% FNR 2007-109 WO	FANNIE MAE
91LJ00	MBS	31395PHI3	35,337,656.00	27,108,395.26	25-Dec-37	0.0000% FNR 2007-109 LO	FANNIE MAE
91LJ00	MBS	31395PHI3	45,470,637.00	2,342,569.32	1-Jan-38	1.5488% FNR 2007-116 HI	FANNIE MAE
91LJ00	MBS	31395PHI3	45,470,637.00	2,342,569.32	1-Jan-38	1.5488% FNR 2007-116 HI	FANNIE MAE
91LJ00	MBS	31395PHI3	35,840,351.00	1,925,129.82	1-Jan-38	1.5488% FNR 2007-116 HI	FANNIE MAE
91LJ00	MBS	31395PHI3	9,268,901.00	24,643.04	1-Jan-38	0.1000% FNR 2007-116 IE	FANNIE MAE
91LJ00	MBS	31395PHI3	7,129,924.00	5,486,182.00	25-Jan-38	0.0000% FNR 2007-116 CO	FANNIE MAE
91LJ00	MBS	31395PHI3	15,257,421.00	12,319,208.66	25-Jan-38	0.0000% FNR 2007-116 CO	FANNIE MAE
91LJ00	MBS	31395PHI3	4,481,366.00	3,522,647.90	25-Jan-38	0.0000% FNR 2007-116 CO	FANNIE MAE
91LJ00	MBS	31395PHI3	2,870,105.00	2,304,285.71	25-Feb-38	0.0000% FNR 2007-81 CO	FANNIE MAE
91LJ00	MBS	31395PHI3	39,000,000.00	38,988,316.91	25-Aug-37	6.0000% FNR 2007-81 GE	FANNIE MAE
91LJ00	MBS	31395PHI3	2,015,722.00	1,975,737.49	1-Oct-37	6.0400% FNR 2007-86 AF	FANNIE MAE
91LJ00	MBS	31395PHI3	44,789,910.00	2,258,813.98	1-Nov-37	1.9174% FNR 2007-103 HI	FANNIE MAE

91LP1M0	MBS	31397HA99	1,533,381.00	1,497,124.93	1-Jun-37	5.5600%	FNR 3311 VF	FREDDIE MAC
91LLCR0	MBS	CNO AGY STRIPS	4,860,592.00	4,000,038.21	1-Jun-37	0.0000%	FNR 3326 LO	FREDDIE MAC
91LLPM0	MBS	31397J7K4	30,177,000.00	30,099,671.44	15-Jun-30	5.5000%	FNR 3330 G9	FREDDIE MAC
91LLCR0	MBS	CNO AGENCIES	15,120,806.70	15,120,806.70	15-Jun-37	5.5000%	FNR 3330 G2	FREDDIE MAC
91LLPM0	MBS	31397J7K5	20,497,084.00	20,658,692.84	15-Sep-36	6.0000%	FNR 3349 DP	FREDDIE MAC
91LLCR0	MBS	CNO AGY STRIPS	17,733,957.00	1,245,069.19	1-Aug-37	1.2300%	FNR 3359 AL	FREDDIE MAC
91LLCR0	MBS	31397JYX8	21,578,402.00	144,435.35	15-Jul-37	0.3000%	FNR 3359 IF	FREDDIE MAC
91LLCR0	MBS	31397JYJ1	9,230,227.00	61,746.84	1-Aug-37	0.3000%	FNR 3359 IN	FREDDIE MAC
91LLCR0	MBS	CNO AGY STRIPS	62,083.00	67,639.76	1-Aug-37	0.0000%	FNR 3333P NO	FREDDIE MAC
91LLCR0	MBS	31397JZB9	9,628,016.00	8,606,215.95	15-Aug-37	0.0000%	FNR 3339 P0	FREDDIE MAC
91LLCR0	MBS	CNO AGY STRIPS	4,858,258.06	3,860,524.39	1-Sep-37	0.0000%	FNR 3356 AO	FREDDIE MAC
91LLCR0	MBS	31397KC64	6,813,710.00	5,273,587.09	1-Sep-37	0.0000%	FNR 3355 BC	FREDDIE MAC
91LLCR0	MBS	CNO AGY STRIPS	1,467,169.00	1,077,379.48	1-Sep-37	0.0000%	FNR 3355 EC	FREDDIE MAC
91LLCR0	MBS	31397KCH2	6,404,733.00	134,356.66	1-Sep-37	0.0000%	FNR 3355 IS	FREDDIE MAC
91LLCR0	MBS	CNO AGY STRIPS	3,532,395.00	2,675,193.03	15-Oct-37	0.0000%	FNR 3368 AO	FREDDIE MAC
91LLCR0	MBS	31397KJY1	11,616,115.00	9,025,760.36	15-Nov-37	0.0000%	FNR 3373 TC	FREDDIE MAC
91LLCR0	MBS	CNO AGENCIES	6,714,000.00	6,742,165.74	15-Nov-37	0.0000%	FNR 3379 AC	FREDDIE MAC
91LLCR0	MBS	31397KVC2	7,093,784.00	5,347,810.63	15-Nov-37	0.0000%	FNR 3379 AD	FREDDIE MAC
91LLCR0	MBS	CNO AGY STRIPS	49,064.00	39,367.48	25-Jul-32	4.9000%	FNR08-53 OZ	FANNIE MAE
91LLCR0	MBS	31397LA90	1,736,131.00	1,231,878.58	25-Jul-38	0.0000%	FNR08-53 DO	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	7,812,588.00	7,722,084.55	25-Jul-38	5.5000%	FNR08-53 DO	FANNIE MAE
91LLCR0	MBS	31397LB32	27,214,866.00	2,671,862.39	1-Jul-38	4.5100%	FNR08-53 E1	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	47,672,158.00	3,138,417.58	1-Jul-38	3.9500%	FNR08-53 K1	FANNIE MAE
91LLCR0	MBS	31397LB91	23,636,079.00	1,569,208.79	1-Jul-38	3.9500%	FNR08-53 K1	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	47,847,183.00	1,563,066.83	1-Jul-38	4.8100%	FNR08-53 K1	FANNIE MAE
91LLCR0	MBS	31397LC23	23,923,599.00	1,826,533.44	1-Jul-38	4.8100%	FNR08-53 K1	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	49,219,626.00	49,168,737.49	1-Jul-38	3.1500%	FNR08-53 LF	FANNIE MAE
91LLCR0	MBS	31397LC31	49,219,626.00	49,168,737.49	1-Jul-38	3.1500%	FNR08-53 LF	FANNIE MAE
91LLCR0	MBS	CNO AGENCIES	49,219,626.00	49,168,737.49	1-Jul-38	3.1500%	FNR08-53 LF	FANNIE MAE
91LLCR0	MBS	31397LC31	49,219,626.00	49,168,737.49	1-Jul-38	3.1500%	FNR08-53 LF	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	18,930,241.00	15,392,651.77	1-Jul-38	3.1500%	FNR08-53 LF	FANNIE MAE
91LLCR0	MBS	31397LC72	49,041,374.00	2,347,008.65	1-Jul-38	3.4500%	FNR08-53 GI	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	49,041,374.00	2,347,008.65	1-Jul-38	3.4500%	FNR08-53 GI	FANNIE MAE
91LLCR0	MBS	31397LC72	2,452,069.00	117,350.43	1-Jul-38	3.4500%	FNR08-53 GI	FANNIE MAE
91LLCR0	MBS	CNO AGENCIES	49,933,584.00	49,933,912.29	1-Jul-38	3.2000%	FNR08-53 QF	FANNIE MAE
91LLCR0	MBS	31397LF79	1,891,575.00	14,950,173.99	1-Jul-38	3.2000%	FNR08-53 QF	FANNIE MAE
91LLCR0	MBS	CNO AGENCIES	2,844,560.00	2,743,853.87	25-May-33	4.5000%	FNR 2008-36 YB	FANNIE MAE
91LLCR0	MBS	31397LH25	5,278,697.00	411,593.13	25-May-33	5.5000%	FNR 2008-36 IY	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	4,658,284.00	4,415,836.46	25-May-33	5.5000%	FNR 2008-36 ZB	FANNIE MAE
91LLCR0	MBS	31397LH31	6,495,697.00	692,664.08	25-May-33	0.0000%	FNR 2008-36 IY	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	1,140,264.00	78.32	25-May-33	0.0000%	FNR 2008-36 IY	FANNIE MAE
91LLCR0	MBS	31397LHJ2	1,417,341.00	34.43	25-May-33	0.0000%	FNR 2008-36 IY	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	1,446,165.00	23,168.78	1-May-33	0.6000%	FNR 2008-36 SI	FANNIE MAE
91LLCR0	MBS	31397LJQ3	9,411,147.00	148,994.51	1-May-33	0.6000%	FNR 2008-36 IY	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	470,557.00	352,958.67	1-May-33	0.0000%	FNR 2008-36 OV	FANNIE MAE
91LLCR0	MBS	31397LV2	500,000.00	441,125.00	25-May-23	4.6000%	FNR 2008-36 L3	FANNIE MAE
91LLCR0	MBS	CNO AGENCIES	13,799,909.00	2,231,342.38	25-May-23	8.0000%	FNR 2008-36 L3	FANNIE MAE
91LLCR0	MBS	31397LV6	21,408,687.00	17,505,112.54	25-May-23	0.0000%	FNR 2008-36 L3	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	2,438,194.00	2,395,247.52	25-May-23	5.0000%	FNR 2008-36 OC	FANNIE MAE
91LLCR0	MBS	31397LK95	7,606,652.00	5,982,036.55	25-May-23	0.0000%	FNR 2008-36 OC	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	9,035,085.00	11,057,524.59	1-May-23	19.0624%	FNR 2008-36 YS	FANNIE MAE
91LLCR0	MBS	31397LK99	48,548,571.00	378,469.80	1-Jun-38	4.0038%	FNR08-46 HI	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	9,762,396.00	78,025.13	1-Jun-38	4.0038%	FNR08-46 HI	FANNIE MAE
91LLCR0	MBS	31397LRU5	48,891,571.00	4,045,441.97	1-Jun-38	3.3500%	FNR08-46 E1	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	3,760,890.00	2,793,275.49	1-Jun-38	0.0000%	FNR08-46 EO	FANNIE MAE
91LLCR0	MBS	31397LRX9	48,987,316.00	3,067,377.61	1-Jun-38	3.3500%	FNR08-46 Z1	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	24,493,669.00	1,543,688.81	1-Jun-38	3.3500%	FNR08-46 MI	FANNIE MAE
91LLCR0	MBS	31397LRZ4	5,652,383.00	4,493,464.27	1-Jun-38	0.0000%	FNR08-46 MO	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	4,921,489.00	1,097,196.25	25-Jun-38	6.0000%	FNR08-46 L1	FANNIE MAE
91LLCR0	MBS	31397LSD4	117,809.00	88,621.55	25-Jun-38	4.5000%	FNR08-46 J2	FANNIE MAE
91LLCR0	MBS	CNO AGENCIES	2,600.00	2,517.45	25-Jun-38	5.5000%	FNR08-45 J3	FANNIE MAE
91LLCR0	MBS	31397LSG5	1,000.00	597.91	25-Jun-38	5.5000%	FNR08-46 J3	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	7,579,855.00	6,188,030.52	1-Aug-38	0.0000%	FNR 2008-64 TC	FANNIE MAE
91LLCR0	MBS	31397MEP7	49,265,053.00	2,731,233.24	1-Aug-38	3.6275%	FNR 2008-64 HI	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	49,265,053.00	2,731,233.24	1-Aug-38	3.6075%	FNR 2008-64 HI	FANNIE MAE
91LLCR0	MBS	31397MFQ5	11,398,823.00	3,243,607.54	25-Aug-18	5.0000%	FNR 2008-64 E3	FANNIE MAE
91LLCR0	MBS	CNO AGENCIES	49,784,285.00	3,243,607.54	1-Aug-38	3.7000%	FNR 2008-64 G1	FANNIE MAE
91LLCR0	MBS	31397MFQX	49,784,285.00	3,243,607.54	1-Aug-38	3.7000%	FNR 2008-64 G1	FANNIE MAE
91LLCR0	MBS	CNO AGY STRIPS	49,784,285.00	3,243,607.54	1-Aug-38	3.6138%	FNR 2008-64 E1	FANNIE MAE

9ILPRS0	MBS	35374KVE7	502,000.00	494,778.12	25-Jun-31	5.0000%	GNR 2035-24 UB	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2035
9ILPRS0	MBS	38374LN64	12,303,336.00	10,858,061.69	23-Aug-35	9.5525%	GAR 2005-58 SA	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	04-15-2038
9ILPRS0	MBS	38374LN64	12,303,336.00	2,960,082.16	16-Aug-35	3.7616%	GAR 2005-58 SA	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	04-15-2038
9ILPRS0	MBS	38374LN66	18,204,429.00	1,578,710.98	16-Aug-35	3.7616%	GAR 2005-58 S	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	04-15-2038
9ILPRS0	MBS	38374LN68	34,077,430.00	2,970,769.47	20-Nov-35	4.3294%	GAR 2006-64 SA	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	34,077,430.00	2,970,769.47	20-Nov-35	4.3294%	GAR 2006-64 SA	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	34,357,512.00	3,157,754.01	20-Nov-35	4.6834%	GAR 2006-64 SB	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	34,357,512.00	3,157,754.01	20-Nov-35	4.6834%	GAR 2006-64 SB	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	35,101,883.00	2,465,528.86	20-Jun-36	4.3294%	GAR 2006-68 SW	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	10-15-2038
9ILPRS0	MBS	38374LN68	1,789,339.00	1,887,333.45	20-Sep-36	5.3250%	GAR 2006-52 TA	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	10-15-2038
9ILPRS0	MBS	38374LN68	34,077,430.00	3,063,969.45	20-Nov-36	4.8894%	GAR 2006-60 SC	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	04-15-2038
9ILPRS0	MBS	38374LN68	20,509,421.00	1,824,956.67	20-Oct-36	4.9094%	GAR 2006-62 SA	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	04-15-2038
9ILPRS0	MBS	38374LN68	145,016.00	118,378.63	15-Mar-32	5.0000%	GAR 2007-17 2Y	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	04-15-2038
9ILPRS0	MBS	38374LN68	186,879.00	98,341.17	15-Mar-32	5.0000%	GAR 2007-17 2K	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	04-15-2038
9ILPRS0	MBS	38374LN68	36,302,554.00	2,751,198.75	1-Jun-37	1.5800%	GAR 2007-31 B1	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	1,396,253.00	1,056,133.61	1-Jun-37	0.0000%	GAR 2007-31 B1	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	7,207,084.00	1,366,423.19	15-May-22	7.0000%	GAR 2007-17 IA	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	5,974,701.00	1,246,142.16	20-May-22	7.5000%	GAR 2007-17 BI	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	341,065.00	329,483.14	1-May-37	5.1200%	GAR 2007-17 SF	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	44,338,552.00	3,548,599.70	1-May-37	3.8600%	GAR 2007-17 SI	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	4,774,921.00	3,842,642.43	1-May-37	0.8600%	GAR 2007-17 SI	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	42,655,370.00	3,843,642.43	1-May-37	1.9000%	GAR 2007-17 SI	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	7,846,171.00	1,716,033.31	1-May-37	1.9000%	GAR 2007-17 SI	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	36,455,750.00	2,453,730.04	20-Apr-37	1.9000%	GAR 2007-17 SI	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	28,100,045.00	1,760,241.45	20-Apr-37	4.3294%	GAR 2007-19 SD	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	7,963,441.00	6,206,766.54	20-Apr-37	0.0000%	GAR 2007-30 AO	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	9,852,593.00	1,634,419.80	20-Jun-38	5.0000%	GAR 2008-42 PI	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	17,253,748.00	2,508,853.28	20-Jun-38	5.0000%	GAR 2008-42 HI	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	19,846,769.00	1,552,662.12	20-Jun-38	5.0000%	GAR 2008-42 CI	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	8,600,805.00	5,536,003.38	1-Aug-38	4.4575%	GAR 2008-57 AO	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	45,116,923.00	3,057,818.75	1-Aug-38	3.7075%	GAR 2008-57 AO	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	22,575,598.00	2,332,771.15	16-Sep-38	5.0000%	GAR 2008-74 CA	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	6,532,500.00	6,528,988.20	16-Sep-38	6.0000%	GAR 2008-74 CA	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	49,816,700.00	3,152,998.97	1-Sep-38	6.0000%	GAR 2008-74 IC	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	855,817.00	145,607.74	20-Sep-38	5.5000%	GAR 2008-74 AH	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	25,121.55	25,121.55	16-Jun-26	6.0000%	GAR 96-010 10-S CMO SER 56-10 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	15,658.23	15,658.23	16-Jun-26	6.0000%	GAR 96-010 10-S CMO SER 56-10 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	2,786.93	2,786.93	16-Jun-26	7.0000%	GAR 96-025 25-A CMO SER 25 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	1,726.16	1,726.16	16-Jun-26	0.0000%	GAR 96-025 25-A CMO SER 25 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	145,886.13	145,886.13	16-Jun-26	0.0000%	GAR 96-025 25-A CMO SER 25 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	129,038.63	129,038.63	16-Jun-26	0.0000%	GAR 96-025 25-A CMO SER 25 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	555,286.72	555,286.72	16-Jun-26	184.1651%	GAR 99-113 13-S CMO SERIES 13 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	33,069.81	33,069.81	16-Dec-29	7.5000%	GAR 99-25 25-B CMO SER 25 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	211,951.20	211,951.20	16-Dec-29	6.8515%	GAR 99-48 48-S CMO SER 99-48 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	4,715.67	4,715.67	16-Dec-29	0.0000%	GAR 99-48 48-S CMO SER 99-48 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	3,760,002.00	3,760,002.00	16-Dec-29	0.0000%	GAR 99-48 48-S CMO SER 99-48 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	34,000.00	34,000.00	16-Dec-29	0.0000%	GAR 99-48 48-S CMO SER 99-48 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	212,000.00	212,000.00	16-Dec-29	0.0000%	GAR 99-48 48-S CMO SER 99-48 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	4,874,020.00	4,874,020.00	16-Dec-29	0.0000%	GAR 99-48 48-S CMO SER 99-48 GOVERNMENT NATIONAL MTGE ASSN	GOVT NATIONAL MORTGAGE (GNMA)	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	10,000.00	9,287.65	15-Apr-09	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	1,000.00	902.63	15-Apr-09	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	1,281,000.00	1,133,365.39	15-Apr-09	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	1,000.00	1,133,365.39	15-Apr-09	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	1,000.00	672.63	15-Jun-10	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	521,000.00	483,777.31	15-Jun-10	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	100,000.00	57,828.62	15-Jun-10	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	522,000.00	448,634.00	15-Jun-10	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	9,882,000.00	8,151,479.80	15-Jun-10	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	9,054,000.00	6,591,693.69	15-Jun-10	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	180,000.00	138,659.81	15-Jun-10	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	6,000,903.81	6,000,903.81	15-Jun-10	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	1,000.00	405.07	15-Jun-28	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	40,000.00	15,778.79	15-Jun-28	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	50,000,000.00	30,919,000.00	15-Jun-28	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	50,000,000.00	30,919,000.00	15-Jun-28	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	50,000,000.00	8,750,077.01	15-Jun-28	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	50,000,000.00	18,548,617.02	15-Apr-30	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	50,000,000.00	18,548,617.02	15-Apr-30	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	50,000,000.00	18,548,617.02	15-Apr-30	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	50,000,000.00	17,211,632.71	15-Apr-30	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038
9ILPRS0	MBS	38374LN68	50,000,000.00	29,653,419.67	15-Apr-30	9.0000%	RESOLUTION FDG CORP FED	GOVERNMENT NATIONAL MTGE ASSN	RND00000	07-15-2038

91GKJ2	STRIPS	912833KF6	6,001,250.00	4,724,730.15	15-Nov-15	0.0000% TINT 11-15-15
91GKJ2	STRIPS	912833KH4	1,891,052.00	1,474,616.70	15-Feb-16	0.0000% TINT 02-15-16
91GKJ2	STRIPS	912833KH2	12,092,069.00	9,286,929.97	15-May-16	0.0000% TINT 05-15-16
91GKJ2	STRIPS	912833KH8	4,188,196.00	3,188,051.55	15-Aug-16	0.0000% TINT 08-15-16
91GKJ2	STRIPS	912833KH5	11,493,956.00	8,573,632.57	15-Nov-16	0.0000% TINT 11-15-16
91GKJ2	STRIPS	912833KL3	1,788,186.00	1,321,059.97	15-Feb-17	0.0000% TINT 02-15-17
91GKJ2	STRIPS	912833KL1	1,447,206.00	1,039,399.22	15-May-17	0.0000% TINT 05-15-17
91GKJ2	STRIPS	912833KL9	48,403,186.00	33,240,040.79	15-Aug-17	0.0000% TINT 08-15-17
91GKJ2	STRIPS	912833KL4	15,259,218.00	10,814,713.82	15-Nov-17	0.0000% TINT 11-15-17
91GKJ2	STRIPS	912833KL2	642,796.00	450,214.95	15-Feb-18	0.0000% TINT 02-15-18
91GKJ2	STRIPS	912833KL0	1,164,218.00	821,328.72	15-May-18	0.0000% TINT 05-15-18
91GKJ2	STRIPS	912833KL8	9,242,758.00	6,303,428.92	15-Aug-18	0.0000% TINT 08-15-18
91GKJ2	STRIPS	912833KL6	8,640,160.00	5,813,583.53	15-Nov-18	0.0000% TINT 11-15-18
91GKJ2	STRIPS	912833KL7	13,814,875.00	9,114,897.16	15-Feb-19	0.0000% TINT 02-15-19
91GKJ2	STRIPS	912833KL5	1,654,503.00	1,061,909.72	15-May-19	0.0000% TINT 05-15-19
91GKJ2	STRIPS	912833KL3	14,182,875.00	9,033,470.24	15-Aug-19	0.0000% TINT 08-15-19
91GKJ2	STRIPS	912833KL1	9,487.00	5,966.56	15-Nov-19	0.0000% TINT 11-15-19
91GKJ2	STRIPS	912833KL9	5,874,875.00	3,844,784.23	15-Feb-20	0.0000% TINT 02-15-20
91GKJ2	STRIPS	912833KL4	17,760.00	10,836.21	15-May-20	0.0000% TINT 05-15-20
91GKJ2	STRIPS	912833KL2	50,000,000.00	30,201,950.00	15-Aug-20	0.0000% TINT 08-15-20
91GKJ2	STRIPS	912833KL0	3,060,981.00	1,846,963.08	15-Nov-20	0.0000% TINT 11-15-20
91GKJ2	STRIPS	912833KL8	24,966,897.00	14,911,230.91	15-Feb-21	0.0000% TINT 02-15-21
91GKJ2	STRIPS	912833KL6	50,000,000.00	29,458,152.00	15-May-21	0.0000% TINT 05-15-21
91GKJ2	STRIPS	912833KL4	40,695.00	22,477.87	15-Aug-21	0.0000% TINT 08-15-21
91GKJ2	STRIPS	912833KL2	30,246.00	16,419.18	15-Nov-21	0.0000% TINT 11-15-21
91GKJ2	STRIPS	912833KL0	87,218.00	46,356.07	15-Feb-22	0.0000% TINT 02-15-22
91GKJ2	STRIPS	912833KL8	571,585.00	380,236.87	15-May-22	0.0000% TINT 05-15-22
91GKJ2	STRIPS	912833KL6	546,585.00	365,807.92	15-Aug-22	0.0000% TINT 08-15-22
91GKJ2	STRIPS	912833KL4	55,687.00	34,179.75	15-Nov-22	0.0000% TINT 11-15-22
91GKJ2	STRIPS	912833KL2	2,218,006.18	1,434,045.06	15-Feb-23	0.0000% TINT 02-15-23
91GKJ2	STRIPS	912833KL0	8,764,687.00	4,243,045.06	15-May-23	0.0000% TINT 05-15-23
91GKJ2	STRIPS	912833KL8	2,453,585.00	1,550,425.72	15-Aug-23	0.0000% TINT 08-15-23
91GKJ2	STRIPS	912833KL6	122,687.00	61,450.72	15-Nov-23	0.0000% TINT 11-15-23
91GKJ2	STRIPS	912833KL4	35,998.00	17,448.63	15-Feb-24	0.0000% TINT 02-15-24
91GKJ2	STRIPS	912833KL2	60,534.00	29,358.73	15-May-24	0.0000% TINT 05-15-24
91GKJ2	STRIPS	912833KL0	1,406,398.00	675,760.13	15-Aug-24	0.0000% TINT 08-15-24
91GKJ2	STRIPS	912833KL8	91,897.00	43,110.43	15-Nov-24	0.0000% TINT 11-15-24
91GKJ2	STRIPS	912833KL6	784,398.00	330,437.11	15-Feb-25	0.0000% TINT 02-15-25
91GKJ2	STRIPS	912833KL4	6,781,327.00	3,121,052.12	15-May-25	0.0000% TINT 05-15-25
91GKJ2	STRIPS	912833KL2	4,388.00	1,995.45	15-Aug-25	0.0000% TINT 08-15-25
91GKJ2	STRIPS	912833KL0	41,349.00	18,491.43	15-Nov-25	0.0000% TINT 11-15-25
91GKJ2	STRIPS	912833KL8	2,727,838.00	1,230,936.68	15-Feb-26	0.0000% TINT 02-15-26
91GKJ2	STRIPS	912833KL6	769,621.00	374,163.08	15-May-26	0.0000% TINT 05-15-26
91GKJ2	STRIPS	912833KL4	866,838.00	560,538.62	15-Aug-26	0.0000% TINT 08-15-26
91GKJ2	STRIPS	912833KL2	1,308,911.00	560,538.62	15-Nov-26	0.0000% TINT 11-15-26
91GKJ2	STRIPS	912833KL0	5,911.00	2,966.41	15-Feb-27	0.0000% TINT 02-15-27
91GKJ2	STRIPS	912833KL8	47,929.00	20,229.90	15-May-27	0.0000% TINT 05-15-27
91GKJ2	STRIPS	912833KL6	138,929.00	56,675.16	15-Aug-27	0.0000% TINT 08-15-27
91GKJ2	STRIPS	912833KL4	26,406.00	10,789.82	15-Nov-27	0.0000% TINT 11-15-27
91GKJ2	STRIPS	912833KL2	118,031.00	47,265.93	15-Feb-28	0.0000% TINT 02-15-28
91GKJ2	STRIPS	912833KL0	374,582.00	151,775.35	15-May-28	0.0000% TINT 05-15-28
91GKJ2	STRIPS	912833KL8	277,552.00	110,151.23	15-Aug-28	0.0000% TINT 08-15-28
91GKJ2	STRIPS	912833KL6	611,552.00	237,291.49	15-Nov-28	0.0000% TINT 11-15-28
91GKJ2	STRIPS	912833KL4	7,508.00	2,892.72	15-Feb-29	0.0000% TINT 02-15-29
91GKJ2	STRIPS	912833KL2	7,500.00	2,892.72	15-May-29	0.0000% TINT 05-15-29
91GKJ2	STRIPS	912833KL0	7,500.00	2,892.72	15-Aug-29	0.0000% TINT 08-15-29
91GKJ2	STRIPS	912833KL8	77.00	76.37	15-Nov-29	0.0000% TINT 11-15-29
91GKJ2	STRIPS	912833KL6	5.00	4.87	15-Feb-30	0.0000% TINT 02-15-30
91GKJ2	STRIPS	912833KL4	5.00	4.87	15-May-30	0.0000% TINT 05-15-30
91GKJ2	STRIPS	912833KL2	3,693.00	3,853.43	15-Aug-30	0.0000% TINT 08-15-30
91GKJ2	STRIPS	912833KL0	12.00	12.95	15-Nov-30	0.0000% TINT 11-15-30
91GKJ2	STRIPS	912833KL8	411.00	432.59	15-Feb-31	0.0000% TINT 02-15-31
91GKJ2	STRIPS	912833KL6	392.00	385.90	15-May-31	0.0000% TINT 05-15-31
91GKJ2	STRIPS	912833KL4	18,288,470.00	15,260,725.64	15-Aug-31	0.0000% TINT 08-15-31
91GKJ2	STRIPS	912833KL2	4,696,227.00	4,723,630.93	15-Nov-31	0.0000% TINT 11-15-31
91GKJ2	STRIPS	912833KL0	9,844,333.00	9,876,218.84	15-Feb-01	0.0000% TINT 02-15-01
91GKJ2	STRIPS	912833KL8			15-May-01	0.0000% TINT 05-15-01
91GKJ2	STRIPS	912833KL6			15-Aug-01	0.0000% TINT 08-15-01
91GKJ2	STRIPS	912833KL4			15-Nov-01	0.0000% TINT 11-15-01
91GKJ2	STRIPS	912833KL2			15-Feb-02	0.0000% TINT 02-15-02
91GKJ2	STRIPS	912833KL0			15-May-02	0.0000% TINT 05-15-02
91GKJ2	STRIPS	912833KL8			15-Aug-02	0.0000% TINT 08-15-02
91GKJ2	STRIPS	912833KL6			15-Nov-02	0.0000% TINT 11-15-02
91GKJ2	STRIPS	912833KL4			15-Feb-03	0.0000% TINT 02-15-03
91GKJ2	STRIPS	912833KL2			15-May-03	0.0000% TINT 05-15-03
91GKJ2	STRIPS	912833KL0			15-Aug-03	0.0000% TINT 08-15-03
91GKJ2	STRIPS	912833KL8			15-Nov-03	0.0000% TINT 11-15-03
91GKJ2	STRIPS	912833KL6			15-Feb-04	0.0000% TINT 02-15-04
91GKJ2	STRIPS	912833KL4			15-May-04	0.0000% TINT 05-15-04
91GKJ2	STRIPS	912833KL2			15-Aug-04	0.0000% TINT 08-15-04
91GKJ2	STRIPS	912833KL0			15-Nov-04	0.0000% TINT 11-15-04
91GKJ2	STRIPS	912833KL8			15-Feb-05	0.0000% TINT 02-15-05
91GKJ2	STRIPS	912833KL6			15-May-05	0.0000% TINT 05-15-05
91GKJ2	STRIPS	912833KL4			15-Aug-05	0.0000% TINT 08-15-05
91GKJ2	STRIPS	912833KL2			15-Nov-05	0.0000% TINT 11-15-05
91GKJ2	STRIPS	912833KL0			15-Feb-06	0.0000% TINT 02-15-06
91GKJ2	STRIPS	912833KL8			15-May-06	0.0000% TINT 05-15-06
91GKJ2	STRIPS	912833KL6			15-Aug-06	0.0000% TINT 08-15-06
91GKJ2	STRIPS	912833KL4			15-Nov-06	0.0000% TINT 11-15-06
91GKJ2	STRIPS	912833KL2			15-Feb-07	0.0000% TINT 02-15-07
91GKJ2	STRIPS	912833KL0			15-May-07	0.0000% TINT 05-15-07
91GKJ2	STRIPS	912833KL8			15-Aug-07	0.0000% TINT 08-15-07
91GKJ2	STRIPS	912833KL6			15-Nov-07	0.0000% TINT 11-15-07
91GKJ2	STRIPS	912833KL4			15-Feb-08	0.0000% TINT 02-15-08
91GKJ2	STRIPS	912833KL2			15-May-08	0.0000% TINT 05-15-08
91GKJ2	STRIPS	912833KL0			15-Aug-08	0.0000% TINT 08-15-08
91GKJ2	STRIPS	912833KL8			15-Nov-08	0.0000% TINT 11-15-08
91GKJ2	STRIPS	912833KL6			15-Feb-09	0.0000% TINT 02-15-09
91GKJ2	STRIPS	912833KL4			15-May-09	0.0000% TINT 05-15-09
91GKJ2	STRIPS	912833KL2			15-Aug-09	0.0000% TINT 08-15-09
91GKJ2	STRIPS	912833KL0			15-Nov-09	0.0000% TINT 11-15-09
91GKJ2	STRIPS	912833KL8			15-Feb-10	0.0000% TINT 02-15-10
91GKJ2	STRIPS	912833KL6			15-May-10	0.0000% TINT 05-15-10
91GKJ2	STRIPS	912833KL4			15-Aug-10	0.0000% TINT 08-15-10
91GKJ2	STRIPS	912833KL2			15-Nov-10	0.0000% TINT 11-15-10
91GKJ2	STRIPS	912833KL0			15-Feb-11	0.0000% TINT 02-15-11
91GKJ2	STRIPS	912833KL8			15-May-11	0.0000% TINT 05-15-11
91GKJ2	STRIPS	912833KL6			15-Aug-11	0.0000% TINT 08-15-11
91GKJ2	STRIPS	912833KL4			15-Nov-11	0.0000% TINT 11-15-11
91GKJ2	STRIPS	912833KL2			15-Feb-12	0.0000% TINT 02-15-12
91GKJ2	STRIPS	912833KL0			15-May-12	0.0000% TINT 05-15-12
91GKJ2	STRIPS	912833KL8			15-Aug-12	0.0000% TINT 08-15-12
91GKJ2	STRIPS	912833KL6			15-Nov-12	0.0000% TINT 11-15-12
91GKJ2	STRIPS	912833KL4			15-Feb-13	0.0000% TINT 02-15-13
91GKJ2	STRIPS	912833KL2			15-May-13	0.0000% TINT 05-15-13
91GKJ2	STRIPS	912833KL0			15-Aug-13	0.0000% TINT 08-15-13
91GKJ2	STRIPS	912833KL8			15-Nov-13	0.0000% TINT 11-15-13
91GKJ2	STRIPS	912833KL6			15-Feb-14	0.0000% TINT 02-15-14
91GKJ2	STRIPS	912833KL4			15-May-14	0.0000% TINT 05-15-14
91GKJ2	STRIPS	912833KL2			15-Aug-14	0.0000% TINT 08-15-14
91GKJ2	STRIPS	912833KL0			15-Nov-14	0.0000% TINT 11-15-14
91GKJ2	STRIPS	912833KL8			15-Feb-15	0.0000% TINT 02-15-15
91GKJ2	STRIPS	912833KL6			15-May-15	0.0000% TINT 05-15-15
91GKJ2	STRIPS	912833KL4			15-Aug-15	0.0000% TINT 08-15-15
91GKJ2	STRIPS	912833KL2			15-Nov-15	0.0000% TINT 11-15-15
91GKJ2	STRIPS	912833KL0			15-Feb-16	0.0000% TINT 02-15-16
91GKJ2	STRIPS	912833KL8			15-May-16	0.0000% TINT 05-15-16
91GKJ2	STRIPS	912833KL6			15-Aug-16	0.0000% TINT 08-15-16
91GKJ2	STRIPS	912833KL4			15-Nov-16	0.0000% TINT 11-15-16
91GKJ2	STRIPS	912833KL2			15-Feb-17	0.0000% TINT 02-15-17
91GKJ2	STRIPS	912833KL0			15-May-17	0.0000% TINT 05-15-17
91GKJ2	STRIPS	912833KL8			15-Aug-17	0.0000% TINT 08-15-17
91GKJ2	STRIPS	912833KL6			15-Nov-17	0.0000% TINT 11-15-17
91GKJ2	STRIPS	912833KL4			15-Feb-18	0.0000% TINT 02-15-18
91GKJ2	STRIPS	912833KL2			15-May-18	0.0000% TINT 05-15-18
91GKJ2	STRIPS	912833KL0			15-Aug-18	0.0000% TINT 08-15-18
91GKJ2	STRIPS	912833KL8			15-Nov-18	0.0000% TINT 11-15-18
91GKJ2	STRIPS	912833KL6			15-Feb-19	0.0000% TINT 02-15-19
91GKJ2	STRIPS	912833KL4			15-May-19	0.0000% TINT 05-15-19
91GKJ2	STRIPS	912833KL2			15-Aug-19	0.0000% TINT 08-15-19
91GKJ2</						

91L04L0	NBS	FNMA/FHLMC ARM	F001G1293	40,975,971.00	41,105,174.26	1-Nov-35	5.4620%	FHLMC GOLD ARM 30YR
91L04L0	NBS	FNMA/FHLMC ARM	F001J0515	27,445,506.00	27,574,419.18	1-Jul-37	5.7770%	FHLMC GOLD ARM 30YR
91L04L0	NBS	FNMA/FHLMC ARM	F001J0780	2,546,423.00	2,577,399.82	1-Dec-37	5.8090%	FHLMC GOLD ARM 30YR
91L04L0	NBS	FNMA/FHLMC ARM	F001J1749	7,032,634.00	7,321,418.21	1-Jun-37	5.5160%	FHLMC GOLD ARM 30YR
91L04L0	NBS	FNMA/FHLMC ARM	F001J1859	5,965,550.00	5,965,550.00	1-Aug-39	5.2930%	FHLMC GOLD ARM 30YR
91L00Z0	NBS	FNMA/FHLMC FIX	F00282749	1.00	0.84	1-Dec-16	7.5000%	FED. HOME LOAN MTG. CORP. - PC
91L00Z0	NBS	FNMA/FHLMC FIX	F00286777	90.00	90.00	1-Mar-17	7.5000%	FED. HOME LOAN MTG. CORP. - PC
91L00Z0	NBS	FNMA/FHLMC FIX	F00450115	53.23	59.86	1-Mar-17	7.0000%	FHLMC-FHA VA
91L04L0	NBS	FNMA/FHLMC FIX	F00455156	25,562.00	4,468,311.15	1-Apr-16	7.5000%	FED. HOME LOAN MTG. CORP. - PC
91L00Z0	NBS	FNMA/FHLMC ARM	F00782784	4,470,510.00	4,470,510.00	1-Dec-34	4.3850%	FHLMC ARMS
91L00Z0	NBS	FNMA/FHLMC ARM	F00782935	1,470,172.00	1,478,716.83	1-Dec-34	4.1720%	FHLMC ARMS
91L00Z0	NBS	FNMA/FHLMC ARM	F00783261	23,018,275.00	27,522,329.60	1-May-38	4.4850%	FHLMC ARMS
91L00Z0	NBS	FNMA/FHLMC ARM	F00783582	532,697.00	575,162.72	1-Apr-27	5.6140%	FHLMC ARMS
91L04L0	NBS	FNMA/FHLMC ARM	F00788288	1,183,978.00	1,190,718.37	1-Nov-27	5.7150%	FHLMC ARMS
91L04L0	NBS	FNMA/FHLMC ARM	F00788657	17.00	16.15	1-Sep-31	6.4400%	FHLMC ARMS
91L04L0	NBS	FNMA/FHLMC ARM	F00847720	15,845,951.00	15,850,143.62	1-Mar-37	5.5730%	FHLMC ARMS
91M0R00	NBS	FNMA/FHLMC FIX	F00A01382	4,769.00	5,221.80	1-May-20	10.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A10241	4,879,490.00	4,836,032.42	1-Jun-33	10.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A14074	858,819.00	891,743.93	1-Oct-33	10.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A15479	3,030,748.00	3,072,467.56	1-Nov-33	5.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A16317	785,767.00	816,544.22	1-Sep-31	8.9000%	GOLD PC 30YR - FHLMC WAM
91M0R00	NBS	FNMA/FHLMC FIX	F00A16517	1,141,155.00	1,130,891.39	1-Dec-33	5.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A18728	220,699.00	223,757.03	1-Dec-33	5.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A17753	201,948.00	204,423.96	1-Dec-33	5.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A23563	64,491.00	55,021.85	1-Nov-33	3.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A24156	3,495.00	3,375.53	1-Jun-34	4.5000%	GOLD PC 30YR - FHLMC WAM
91M0R00	NBS	FNMA/FHLMC FIX	F00A24185	354,307.00	369,097.76	1-Oct-31	6.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A24185	211,813.00	219,575.37	1-Dec-34	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A30972	135,207.00	142,160.16	1-Jan-35	6.5000%	GOLD PC 30YR - FHLMC WAM
91M0R00	NBS	FNMA/FHLMC FIX	F00A30972	983,537.00	1,024,538.05	1-Jan-35	6.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A32200	10,414.00	10,058.29	1-Apr-35	5.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A37328	180,667.00	179,812.85	1-Sep-35	5.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A37760	649,201.94	649,201.94	1-Sep-35	5.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A38676	38,832,163.00	39,224,124.12	1-Oct-35	5.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A38676	28,500,781.00	28,788,447.06	1-Oct-35	5.0000%	GOLD PC 30YR - FHLMC WAM
91M0R00	NBS	FNMA/FHLMC FIX	F00A39334	791,773.00	784,721.15	1-Sep-35	5.0000%	GOLD PC 30YR - FHLMC WAM
91M0R00	NBS	FNMA/FHLMC FIX	F00A41142	846,070.00	660,223.40	1-Jan-36	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A42714	9,168,744.00	9,365,597.25	1-Feb-36	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A43076	132,960.00	135,872.43	1-Feb-36	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A44445	309,111.00	311,795.78	1-Apr-36	5.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A45789	2,908,363.00	3,051,650.71	1-May-36	7.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A46044	69,824.00	69,295.58	1-Jun-35	5.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A46049	25,611.00	25,489.81	1-Jun-35	5.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A46529	130,392.00	129,775.85	1-Aug-35	5.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A47779	19,097.80	19,281.19	1-Sep-35	5.0000%	GOLD PC 30YR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A51225	3,917,487.00	4,003,304.90	1-Aug-35	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A51843	1,357,723.00	1,403,746.22	1-Aug-36	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A54224	40,066.00	40,943.38	1-Nov-36	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A54426	2,354.00	2,469.55	1-Mar-36	7.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A54914	9,813,593.00	9,037,346.69	1-Sep-35	7.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A57633	987,250.00	1,008,876.62	1-Feb-37	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A58165	911,229.00	919,145.27	1-Mar-37	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A61631	2,478,667.00	2,600,818.37	1-Oct-26	7.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A61705	938,750.00	946,946.02	1-Jun-37	5.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A63078	911,885.00	938,075.75	1-Jun-37	5.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A64750	482,172.00	472,796.41	1-Jul-37	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A64865	875,482.00	894,680.38	1-Aug-37	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A65932	1,173,955.00	1,169,673.44	1-Sep-37	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A65937	2,886,036.00	3,044,738.17	1-Oct-37	7.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A66593	1,248,734.00	1,423,040.70	1-Oct-37	8.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A66937	1,204,574.00	1,270,825.93	1-Dec-37	7.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A67489	435,901.00	512,520.36	1-Nov-37	7.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A68979	2,226,398.00	2,275,135.77	1-Nov-37	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A68993	473,009.00	483,371.19	1-Nov-37	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A68780	985,034.00	1,019,897.39	1-Aug-37	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A68949	941,211.00	961,829.56	1-Nov-37	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A69055	337,231.00	355,778.48	1-Dec-37	7.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A69510	468,763.00	479,332.32	1-Dec-37	6.0000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A69594	1,381,492.00	1,399,545.99	1-Dec-37	5.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A89785	1,293,575.00	1,342,850.56	1-Dec-37	6.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A89838	1,460,808.00	1,469,592.96	1-Nov-37	7.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A89837	768,994.00	811,236.57	1-Nov-37	7.5000%	GOLD PC 30 YEAR - FHLMC
91M0R00	NBS	FNMA/FHLMC FIX	F00A12438	180,163.00	190,071.96	1-Aug-37	7.5000%	GOLD PC 30 YEAR - FHLMC

ISSUE DATE 03/13/10

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9/10/20	MBS	FNMA/FHLMC FIX	F00A70542	33,066.00	34,361.67	1-Dec-37	6.5000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A70565	2,492,117.00	2,636,568.72	1-Dec-37	7.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A71576	2,134,377.00	2,215,696.96	1-Jan-38	7.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A73033	1,089,652.00	1,079,976.92	1-Jan-38	5.9000% GOLD PC 25 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A73171	2,585,314.00	2,564,712.61	1-Feb-33	5.9000% GOLD PC 25 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A73251	1,726,189.00	1,825,235.19	1-Feb-38	5.9000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A73379	1,839,021.00	1,958,250.62	1-Feb-38	5.9000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A73418	1,203,883.00	1,248,003.34	1-Feb-38	5.9000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A73971	944,109.23	911,713.90	1-Mar-38	4.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A74117	2,249,804.00	2,332,355.65	1-Mar-38	4.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A74142	1,042,260.00	1,161,478.75	1-Mar-38	6.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A74185	2,694,512.00	2,796,906.50	1-Mar-38	6.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A74194	4,411,276.00	4,513,427.11	1-Mar-38	6.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A74971	2,389,310.00	2,443,613.50	1-Feb-38	6.0000% 10/20 YEAR AM POOL
9/10/20	MBS	FNMA/FHLMC FIX	F00A75216	255,351.00	270,449.59	1-Feb-38	6.0000% 10/20 YEAR AM POOL
9/10/20	MBS	FNMA/FHLMC FIX	F00A75216	1,351,781.00	1,428,128.31	1-Mar-38	7.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A75513	3,925,387.00	3,880,426.20	1-Apr-38	5.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A75931	3,957,693.00	4,081,410.46	1-Apr-38	6.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A76494	671,776.00	704,882.20	1-Apr-38	4.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A76657	2,849.00	2,750.95	1-May-38	7.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A76861	2,253,947.00	2,364,913.40	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A76865	1,583,509.00	1,624,779.43	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A76866	2,682,250.00	2,837,904.83	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A76866	1,850,440.00	1,957,823.00	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A76944	5,746,551.00	6,032,169.09	1-May-38	7.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A77125	388,551.00	399,573.92	1-May-38	5.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A77149	4,605,068.00	4,872,303.77	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A77150	1,739,248.00	1,840,175.38	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A77151	4,293,658.00	4,442,169.13	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A77152	2,678,658.00	2,726,761.65	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A77168	2,108,424.00	2,227,273.25	1-May-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A77169	3,203,439.00	3,364,174.72	1-May-38	7.0000% MID LOAN FREDDIE MAC 30 YR
9/10/20	MBS	FNMA/FHLMC FIX	F00A77170	2,460,788.00	2,650,872.31	1-May-38	7.0000% MID LOAN FREDDIE MAC 30 YR
9/10/20	MBS	FNMA/FHLMC FIX	F00A77183	14,552,296.00	15,107,477.81	1-May-38	6.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A77511	1,565,548.00	1,575,509.66	1-May-38	7.0000% MID LOAN FREDDIE MAC 30 YR
9/10/20	MBS	FNMA/FHLMC FIX	F00A77860	3,253,404.00	3,380,898.71	1-Jun-38	6.5000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A77882	3,117,798.00	3,239,978.97	1-Jun-38	6.5000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A78308	6,667,505.00	6,921,678.46	1-Nov-37	6.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A78577	7,806,344.00	7,674,441.17	1-Jun-38	5.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A78598	2,678,180.00	2,825,460.19	1-Jun-38	7.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A78767	3,784,817.00	3,904,542.28	1-Jun-38	7.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A78780	216,595.00	227,237.95	1-Jun-38	7.0000% GOLD PC 30YR-FHLMC (LOW LOANS)
9/10/20	MBS	FNMA/FHLMC FIX	F00A78814	3,874,227.00	4,099,953.21	1-Jun-38	5.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A78885	36,781,515.00	37,101,054.41	1-Jul-38	5.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A79010	3,342,162.00	3,469,668.47	1-Jul-38	6.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A79879	22,316,271.00	23,030,391.51	1-Jul-38	6.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A79879	14,037,690.00	14,487,102.27	1-Jul-38	7.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A79881	2,205,249.00	2,310,328.66	1-Jul-38	6.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A79887	796,421.60	816,911.78	1-Aug-38	6.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A800376	23,790,669.00	30,349,475.46	1-Dec-38	5.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A80677	11,165.00	117,161.28	1-Aug-38	7.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A80840	902,530.00	931,129.05	1-Aug-38	6.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A80909	56,851.00	58,755.48	1-Aug-38	6.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A81074	316,307.00	323,236.44	1-Aug-38	6.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A81144	45,304,596.00	50,882,448.27	1-Aug-38	6.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A81444	11,221,169.00	11,850,248.39	1-Aug-38	6.5000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A81492	30,665.00	30,531.40	1-Jun-38	5.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A83839	9,050,442.00	9,969,936.26	1-Jun-38	5.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00A83840	3,403,807.00	3,438,420.65	1-Jan-38	5.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00B10920	2,596.00	2,558.59	1-Nov-18	5.0000% GOLD PC 30 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00B11087	6,668.00	6,531.81	1-Apr-09	6.5000% GOLD PC 15 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00B11157	127,073.00	131,616.76	1-May-16	6.5000% GOLD PC 15 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00B11812	151,610.00	158,738.86	1-Jun-19	4.0000% GOLD PC 15 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00B14876	10,694,588.00	10,763,228.50	1-Sep-19	4.5000% FHLMC GOLD - SEASONED 15 YR
9/10/20	MBS	FNMA/FHLMC FIX	F00B16402	185,535.00	199,233.70	1-Sep-19	5.5000% GOLD PC 15 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00B17181	4,402.00	4,465.59	1-Nov-19	5.5000% GOLD PC 15 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00B17381	9,776.00	9,961.23	1-Dec-19	5.5000% GOLD PC 15 YEAR - FHLMC
9/10/20	MBS	FNMA/FHLMC FIX	F00C00290	28,495.00	29,841.87	1-Jan-24	6.5000% GOLD PC 30YR - FHLMC WAM
9/10/20	MBS	FNMA/FHLMC FIX	F00C00601	3,812.00	3,971.03	1-Apr-26	6.5000% GOLD PC 30YR - FHLMC WAM
9/10/20	MBS	FNMA/FHLMC FIX	F00C00643	98,517.00	102,624.33	1-Aug-28	6.5000% GOLD PC 30YR - FHLMC WAM
9/10/20	MBS	FNMA/FHLMC FIX	F00C00689	80,215.00	83,558.61	1-Oct-28	6.5000% GOLD PC 30YR - FHLMC WAM
9/10/20	MBS	FNMA/FHLMC FIX	F00C00712	140,178.00	146,021.73	1-Feb-29	6.5000% GOLD PC 30YR - FHLMC WAM
9/10/20	MBS	FNMA/FHLMC FIX	F00C00765	153.00	160.64	1-May-29	7.0000% GOLD PC 30 YEAR - FHLMC

5M1MR0	MBS	FNMA/FHLMC FIX	F00C90632	131,242.00	135,729.12	1-Oct-23	5.5000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C90683	212,859.00	212,466.14	1-Jun-23	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C90839	335,710.30	348,221.47	1-Mar-24	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C90857	576,465.00	596,176.22	1-Jun-24	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C90869	41,404.00	43,005.62	1-Sep-24	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C90886	49,167.00	51,071.15	1-Feb-25	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C90905	65,866.00	68,416.04	1-Apr-25	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C90976	371,371.00	376,656.61	1-Jun-26	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91034	79,180.00	81,211.23	1-Jun-27	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91036	28,609.00	29,716.50	1-Apr-27	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91096	375,470.00	384,323.35	1-Jun-27	7.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91104	58,339.00	61,267.82	1-Aug-27	7.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91121	794,689.00	822,407.62	1-Sep-27	7.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91175	11,998,818.00	11,972,449.53	1-May-28	7.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91177	553,511.00	540,339.95	1-Oct-27	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91182	3,017,981.00	3,095,410.64	1-Mar-28	4.5000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91184	6,439,647.00	6,804,864.62	1-Mar-28	6.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91186	49,501,864.00	49,451,313.34	1-Jun-28	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91186	3,137,671.00	3,131,297.31	1-Jun-28	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91196	1,456,331.87	1,456,331.87	1-Jun-28	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91199	13,885,815.00	14,232,329.69	1-Jun-28	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91207	6,950,909.00	7,090,393.69	1-Sep-28	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91211	9,577,866.00	9,823,620.23	1-Aug-28	6.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91215	11,328,367.00	11,712,553.00	1-Aug-28	5.5000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91215	5,000,000.00	5,128,287.25	1-Sep-28	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91220	1,244,463.00	1,241,635.79	1-Sep-28	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91246	4,823.00	5,024.39	1-Oct-25	6.5000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91271	111,229.00	117,345.34	1-Nov-25	7.5000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00C91322	1,196.00	1,251.53	1-Oct-27	8.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D94589	941.100	9,889.20	1-Apr-21	7.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D94666	24,807.00	25,655.15	1-Jun-21	6.5000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D94834	7,814.00	8,080.84	1-Apr-21	6.5000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D95464	24,449.00	25,076.31	1-Jun-22	6.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D956302	189,512.50	194,374.55	1-Oct-23	6.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D97056	97,096.00	100,635.83	1-Aug-26	6.5000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D97461	1,061,232.00	1,098,469.74	1-Nov-27	6.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D97579	1,560,458.00	1,688,519.27	1-Jan-28	5.5000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D97765	1,150,435.00	1,166,900.68	1-Mar-28	5.5000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D97848	5,194,274.00	5,183,723.50	1-Mar-28	5.5000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D97849	49,494,024.00	49,393,499.26	1-Mar-28	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D97811	11,720,219.00	11,656,411.85	1-Mar-28	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D97912	2,018,412.00	2,014,711.38	1-Jun-28	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D97913	1,439,316.00	1,429,486.99	1-Jun-28	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00D97914	2,997,278.00	2,991,189.46	1-Jun-28	5.0000%	GOLD PC 20 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00286	1,408,759.00	1,426,921.66	1-Feb-09	7.0000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00345	6,438.00	1,889.59	1-Oct-09	8.0000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00378	1,761.00	6,605.49	1-Jun-10	8.0000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00385	5,531.00	1,800.77	1-Jun-10	8.0000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00392	59,011.00	5,673.33	1-Jul-10	8.0000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00419	63,189.00	51,074.41	1-Sep-10	6.0000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00426	359,918.00	65,398.97	1-Feb-11	6.0000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00462	3,544.00	382,653.05	1-Apr-11	6.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00484	351,675.00	3,687.94	1-Nov-11	6.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00489	12,199.00	383,972.29	1-May-12	6.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00498	282,206.00	12,459.50	1-Jun-12	7.0000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00542	165,752.00	289,242.34	1-Aug-12	7.0000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00614	252,437.00	171,547.78	1-Apr-13	6.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00655	269,700.00	259,978.28	1-Sep-13	8.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00678	2,243.00	277,767.28	1-Jan-14	6.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00693	1,695.00	2,301.87	1-Jun-14	6.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00742	128,535.00	1,745.27	1-Mar-14	8.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00762	41,566.00	132,366.57	1-Jun-14	8.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00778	5,040.00	122,103.10	1-Oct-14	8.0000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00780	58,887.00	5,190.63	1-Sep-14	8.0000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00781	189,900.00	60,656.20	1-Sep-14	8.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00787	30,281.00	192,483.41	1-Jan-15	7.0000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00796	3,473.00	6,502.18	1-Oct-14	8.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00824	19,068.00	31,185.27	1-Dec-14	8.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00825	15,579.00	3,576.75	1-Dec-14	8.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00826	50,239.00	16,044.70	1-Dec-14	8.5000%	GOLD PC 15 YEAR - FHLWC
5M1MR0	MBS	FNMA/FHLMC FIX	F00E00831	92,169.60	16,044.70	1-Apr-15	7.0000%	GOLD PC 15 YEAR - FHLWC

9MORX0	MBS	F00E00960	163,587.00	169,307.44	1-Mar-15	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E00961	9,351.00	9,350.52	1-Jun-15	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E00979	19,535.00	20,054.75	1-Sep-15	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E00982	7,823.00	8,058.76	1-Aug-15	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E00983	2,994.00	3,059.22	1-Jan-16	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E01009	145,648.00	152,747.33	1-Aug-16	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E01050	204,339.00	211,484.26	1-Sep-16	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E01101	108,673.00	112,473.10	1-Jan-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E01127	127,752.00	132,219.55	1-Feb-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E01139	382,274.75	382,274.75	1-Apr-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E01142	98,556.00	102,012.29	1-Apr-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E01159	13,417.00	13,885.82	1-Jun-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E01173	1,107.00	1,128.23	1-Jun-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E02141	2,780.00	2,832.63	1-Nov-09	6.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E20165	1,674.00	1,703.80	1-Jul-10	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E20238	379,352.00	392,648.54	1-Aug-11	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E59633	3,154.00	3,229.44	1-Oct-03	8.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E59653	2,083.00	2,137.00	1-Oct-03	8.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E59866	2,772.00	2,844.40	1-Oct-09	8.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E60269	10,647.00	10,924.65	1-Mar-10	8.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E62571	6,617.00	6,801.76	1-Jun-11	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E64411	7,945.00	8,152.58	1-Dec-10	8.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E68434	2,600.00	2,680.68	1-Dec-12	8.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E68623	34,050.00	35,240.84	1-Nov-12	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E68827	1,684.00	1,699.14	1-Apr-13	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E70047	13,395.00	14,192.47	1-Feb-13	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E70210	107,513.00	111,375.95	1-Aug-13	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E70943	1,036.00	1,072.33	1-Jun-14	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E74865	11,816.00	12,058.51	1-Jun-14	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E77786	30,306.00	31,386.16	1-Jun-14	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E77934	311,323.00	322,239.66	1-Jun-14	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E78919	9,107.00	9,331.56	1-Jun-15	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E80108	33,304.00	34,016.75	1-Feb-15	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E80134	27,340.00	27,924.81	1-Feb-15	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E80142	15,936.00	11,171.81	1-Feb-15	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E80160	6,899.00	7,045.26	1-Feb-15	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E80771	4,551.00	4,813.55	1-Jun-15	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E80580	13,708.00	14,001.10	1-Jul-15	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E91049	1,508.00	1,540.55	1-Aug-15	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E82285	4,487.00	4,633.69	1-Jun-16	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E82432	5,620.00	5,620.00	1-Feb-16	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E82535	2,064.00	2,138.16	1-Jun-16	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E82838	80,161.00	82,944.12	1-Aug-14	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E83852	168,298.00	163,833.59	1-Jun-15	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E84826	69,446.00	71,874.69	1-Feb-12	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E85236	102,048.00	105,616.80	1-Sep-16	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E87550	148,654.00	153,993.16	1-Jan-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E88477	3,951.00	4,130.62	1-Jan-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E89655	176,328.00	183,115.15	1-Jan-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E89874	224,065.00	231,900.67	1-Jan-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E90403	105,911.00	106,614.85	1-Apr-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E90294	6,951.00	7,193.58	1-Jun-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E90349	21,387.00	125,632.13	1-Jun-17	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E93395	3,404.00	3,476.99	1-Nov-15	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E93378	4,142.00	4,286.66	1-Sep-14	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E96554	75,453.00	73,981.76	1-Jun-16	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E97226	60,943.00	63,063.97	1-Jun-13	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00E99415	1,296,768.00	1,285,317.17	1-Sep-18	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00F50327	26,139.00	28,228.75	1-Aug-18	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00G00042	2,010.00	2,120.81	1-Jun-26	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00G00601	5,412.00	5,709.41	1-Apr-22	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00G00726	2,056.00	2,211.04	1-Jun-27	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00G01088	24,451.00	25,795.41	1-Sep-28	6.5000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00G01131	5,021.00	64,377.06	1-Sep-30	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00G01217	267.00	279.66	1-Mar-31	7.0000% GOLD PC 15 YEAR - FHLWC
9MORX0	MBS	F00G01477	5,763,452.00	5,934,690.59	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLWC
9MORX0	MBS	F00G01477	5,763,482.00	5,934,090.59	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLWC
9MORX0	MBS	F00G01477	5,763,482.00	5,934,090.59	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLWC
9MORX0	MBS	F00G01477	5,763,482.00	5,934,090.59	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLWC
9MORX0	MBS	F00G01477	5,763,482.00	5,934,090.59	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLWC
9MORX0	MBS	F00G01477	5,763,482.00	5,934,090.59	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLWC
9MORX0	MBS	F00G01477	4,478,630.00	4,611,204.37	1-Dec-32	6.0000% GOLD PC 30 YEAR - FHLWC

91LUGT0	MBS	F00G12045	308,512.00	301,223.67	1-Dec-22	4.0000% GOLD PC 15 YEAR - FHLMC
91LUGT0	MBS	F00G12110	4,049.00	4,125.92	1-Jun-21	5.5000% GOLD PC 15 YEAR - FHLMC
91LUGT0	MBS	F00G12185	7,678,627.30	7,742,117.09	1-Apr-21	5.0000% GOLD PC 15 YEAR - FHLMC
91LUGT0	MBS	F00G12266	28,741.30	29,745.91	1-Jun-21	6.5000% GOLD PC 15 YEAR - FHLVC
91LUGT0	MBS	F00G12408	3,675,243.00	3,698,730.50	1-Dec-18	4.5000% FHLVC GOLD - SEASONED 15 YR
91LUGT0	MBS	F00G12471	37,368,864.00	37,357,373.93	1-Dec-18	4.5000% FHLVC GOLD - SEASONED 15 YR
91LUGT0	MBS	F00G12471	25,905,892.00	27,077,525.20	1-Dec-18	4.5000% FHLVC GOLD - SEASONED 15 YR
91LUGT0	MBS	F00G12555	8,124,841.00	6,163,582.95	1-Oct-19	4.5000% FHLVC GOLD - SEASONED 15 YR
91MOR00	MBS	F00G12664	272,316.00	281,838.89	1-Aug-21	5.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G12692	42,092.00	42,889.98	1-Jun-22	5.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G12726	114,494.00	118,457.52	1-Jun-22	5.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G12788	7,257.00	7,693.07	1-Jun-22	5.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G12853	897,019.00	852,589.71	1-Nov-21	5.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G12876	38,500.00	39,332.02	1-Mar-21	5.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G13034	898,443.00	899,846.57	1-Jun-23	5.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G13136	733,472.00	733,943.26	1-May-23	4.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G13137	1,279,460.00	1,279,639.40	1-May-23	4.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G13200	3,895,265.00	3,871,595.77	1-May-23	4.0000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G13201	712,869.00	707,538.74	1-Jul-23	4.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G13232	13,976.00	14,390.93	1-Jun-23	5.0000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G13232	2,848,060.00	2,827,011.32	1-Jun-23	4.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G13243	45,308.00	44,264.95	1-Mar-23	4.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G13240	21,213.74	21,387.74	1-Aug-23	5.0000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G18023	166,275.00	172,090.68	1-Sep-16	5.0000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G18165	360,035.00	372,687.17	1-Jul-21	6.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G18156	65,639.00	67,831.00	1-Nov-21	5.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G18165	64,841.00	67,108.35	1-Dec-21	5.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G18172	1,131,738.00	3,271,708.07	1-Mar-22	6.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G18172	1,131,738.00	170,517.35	1-Jun-22	6.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G18224	186,709.00	204,247.10	1-Mar-22	5.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G18268	18,058.00	193,238.45	1-Aug-22	5.5000% GOLD PC 15 YEAR - FHLVC
91MOR00	MBS	F00G18274	3,238,448.00	18,206.63	1-Jul-22	5.5000% GOLD PC 15 YEAR - FHLVC
91LUGT0	MBS	F00G16277	20,284,033.00	3,325,122.48	1-Sep-23	5.0000% GOLD PC 15 YEAR - FHLVC
91LUGT0	MBS	F00G30190	21,392.00	19,804,824.83	1-Jul-23	4.5000% GOLD PC 15 YEAR - FHLVC
91LUGT0	MBS	F00G30218	146,560.00	22,722.97	1-Mar-21	6.5000% GOLD PC 20 YEAR - FHLVC
91LUGT0	MBS	F00G30218	1,047,303.00	151,674.64	1-May-21	7.0000% GOLD PC 20 YEAR - FHLVC
91LUGT0	MBS	F00G30255	534,225.00	1,593,595.51	1-Jul-21	7.0000% GOLD PC 20 YEAR - FHLVC
91LUGT0	MBS	F00G30268	1,281,810.00	581,052.32	1-Jul-21	7.0000% GOLD PC 20 YEAR - FHLVC
91LUGT0	MBS	F00G30320	180,663.00	1,346,180.82	1-Mar-26	6.5000% GOLD PC 20 YEAR - FHLVC
91LUGT0	MBS	F00G30367	9,597,488.00	197,181.14	1-Apr-28	6.5000% GOLD PC 20 YEAR - FHLVC
91LUGT0	MBS	F00G80074	281,411.00	9,925,602.06	17-Dec-21	7.7500% GOLD PC 30 YEAR - FHLVC
91LUGT0	MBS	F00G80105	109.77	296,923.72	17-May-22	9.5000% GOLD PC 30 YEAR - FHLVC
91MOR00	MBS	F00H00093	2,505,919.00	109.77	1-Nov-35	5.5000% GOLD PC 30 YEAR - FHLVC
91MOR00	MBS	F00H00093	5,481,931.00	2,527,889.39	1-Dec-35	5.5000% GOLD PC 30 YEAR - FHLVC
91MOR00	MBS	F00H00120	603,437.00	5,475,244.86	1-Jan-36	5.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H00160	912,376.00	604,877.80	1-Jan-36	5.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H02358	90,250.00	939,805.22	1-Apr-36	5.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H02358	435,018.00	54,161.77	1-Oct-36	7.0000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H02489	1,754,287.00	433,026.23	1-Feb-37	7.0000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H02917	1,012,801.00	1,559,016.82	1-Feb-37	4.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H02919	3,421,291.00	957,849.98	1-Mar-37	4.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01035	1,009,781.00	2,841,306.51	1-Mar-37	4.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01152	1,392,287.00	3,360,022.15	1-Jun-37	4.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01210	1,368,949.00	1,322,359.24	1-Jun-37	4.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01215	45,182,748.00	1,317,207.84	1-Jul-37	4.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01215	22,229,673.00	1,292,687.99	1-Jul-37	4.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01223	4,747,638.00	49,495,049.58	1-Aug-37	4.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01277	4,323,020.00	22,895,448.31	1-Aug-37	6.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01311	37,989,548.00	4,888,002.62	1-Sep-37	6.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01311	23,894,935.00	4,450,548.62	1-Sep-37	6.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01524	146,594.00	39,194,396.33	1-Sep-37	6.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01527	1,240,052.00	24,599,835.40	1-Sep-37	6.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01606	1,036,262.00	151,804.89	1-Aug-36	7.0000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01632	44,895,604.00	1,250,251.88	1-Aug-36	8.0000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01832	18,574,272.00	898,933.92	1-Oct-37	4.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H01907	526,880.00	46,220,024.32	1-Oct-37	6.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H03170	893,068.00	19,122,213.17	1-Oct-37	6.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H03258	10,351,759.00	523,267.72	1-Nov-37	5.5000% RELO FHLVC GOLD (30 YEAR)
91MOR00	MBS	F00H03259	11,460,537.00	935,340.80	1-Nov-37	5.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS	F00H03260	5,418,469.00	10,375,391.23	1-Nov-37	5.5000% 10 1020 YEAR AM POOLS
91MOR00	MBS			11,667,484.66	1-Nov-37	6.0000% 10 1020 YEAR AM POOLS
91MOR00	MBS			6,607,813.37	1-Aug-37	6.5000% 10 1020 YEAR AM POOLS

9LHPK2	MBS	G00344703	8,095.00	8,621.08	15-Jan-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00345287	28,486.00	30,315.65	15-Feb-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00345387	16,392.00	17,457.40	15-Jan-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00345895	11,186.00	11,913.06	15-Oct-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00347656	6,373.00	6,668.47	15-Jun-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00348001	16,268.00	17,322.93	15-Feb-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00348071	17,290.00	18,407.26	15-Mar-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00348537	31,690.00	33,753.14	15-Feb-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00348878	15,091.00	16,060.94	15-Feb-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00351142	15,546.00	16,854.17	15-Aug-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00351525	16,346.00	17,610.29	15-Aug-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00351540	7,693.00	8,088.73	15-Sep-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00352293	671,406.00	715,046.86	15-Sep-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00352083	671,406.00	715,046.86	15-Sep-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00352083	671,406.00	715,046.86	15-Sep-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00352083	671,406.00	715,046.86	15-Sep-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00352351	21,116.00	22,488.95	15-Feb-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00352378	17,550.00	18,800.20	15-Feb-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00353144	17,111.00	18,330.03	15-Sep-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00354216	10,483.00	10,964.35	15-Dec-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00354675	7,678.00	8,021.15	15-Oct-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00354694	16,193.00	17,248.03	15-Nov-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00354898	8,169.00	8,535.54	15-Oct-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00355852	28,659.00	29,946.94	15-Feb-24	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00356925	5,838.00	6,323.66	15-Jun-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00356926	2,320.00	2,470.50	15-Sep-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00359801	6,554.00	6,979.52	15-Jun-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00359964	32,619.00	34,738.87	15-Dec-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00360173	15,672.00	16,690.72	15-Aug-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00360185	7,234.00	7,549.08	15-Oct-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00361355	12,434.00	13,088.02	15-Sep-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00361832	35,206.00	37,493.96	15-Sep-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00363128	27,175.00	28,541.81	15-Aug-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00364922	8,927.00	9,326.54	15-Feb-24	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00366569	107,032.00	113,989.17	15-Oct-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00370112	5,902.00	6,165.94	15-Nov-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00370675	10,341.00	10,903.31	15-Nov-23	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00376568	7,403.00	7,627.47	15-Jun-09	7.5000% GNMA-15YR MATURTY	09-15-2023
9LHPK2	MBS	G00385813	2,536.00	2,613.35	15-Jun-09	7.5000% GNMA-15YR MATURTY	09-15-2023
9LHPK2	MBS	G00387095	23,647.00	25,109.91	15-Aug-25	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00389557	128,642.00	132,073.25	15-Nov-27	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00389752	232,510.00	240,192.17	15-Nov-27	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00389936	12,121.00	12,339.87	15-Nov-27	7.5000% GNMA-15YR MATURTY	09-15-2023
9LHPK2	MBS	G00392147	35,458.00	37,562.80	15-May-24	7.5000% GNMA-15YR MATURTY	09-15-2023
9LHPK2	MBS	G00394803	5,857.00	6,064.86	15-Jun-11	7.5000% GNMA-15YR MATURTY	09-15-2023
9LHPK2	MBS	G00395157	1,914,963.00	1,921,280.93	15-Jun-09	7.5000% GNMA-15YR MATURTY	09-15-2023
9LHPK2	MBS	G00409107	957.00	1,019.21	15-Feb-26	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00417315	8,455.00	8,712.12	15-Mar-11	7.5000% GNMA-15YR MATURTY	09-15-2023
9LHPK2	MBS	G00419153	215,803.00	222,932.84	15-Apr-11	7.5000% GNMA-15YR MATURTY	09-15-2023
9LHPK2	MBS	G00419153	58,126.00	61,718.88	15-Nov-28	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00420006	14,344.00	15,131.87	15-Nov-27	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00420384	19,631.00	20,812.51	15-Aug-26	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00431529	11,796.00	12,563.99	15-Nov-26	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00432824	59,953.00	62,270.60	15-Nov-15	7.5000% GNMA-15YR MATURTY	09-15-2023
9LHPK2	MBS	G00434312	1,742.00	1,806.82	15-Apr-14	7.5000% GNMA-15YR MATURTY	09-15-2023
9LHPK2	MBS	G00435016	4,592.00	4,902.31	15-Jan-31	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00442675	107,382.00	112,206.64	15-Jan-28	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00446812	5,260.00	5,603.93	15-Jan-27	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00456892	5,379.00	5,625.98	15-Jun-13	7.5000% GNMA-15YR MATURTY	09-15-2023
9LHPK2	MBS	G00459919	172,379.00	180,124.35	15-Oct-28	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00471951	1,531,616.00	1,532,974.35	15-Jun-37	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00482729	124,138.00	129,715.99	15-Mar-29	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00485611	815,951.00	860,846.49	15-Jul-31	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00485417	1,507.00	1,605.01	15-Sep-29	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00484135	5,722.00	6,075.47	15-Sep-29	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00485940	2,961.00	3,043.35	15-Feb-29	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00497059	2,485,387.00	2,487,144.26	15-Aug-33	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00504588	510.03	649.36	13-Oct-29	7.5000% GNMA SF 30 YEAR	09-15-2023
9LHPK2	MBS	G00506844	2,931.00	3,112.44	15-Sep-29	7.5000% GNMA SF 30 YEAR	09-15-2023

91LHPK2	MBS	GNMA	G00510402	324,758.00	319,023.92	15-Jan-35	4.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00511772	337.00	358.19	15-Nov-30	8.0223% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00517300	36,928.00	39,328.80	15-Sep-29	7.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00520534	237,364.00	233,162.76	15-Mar-35	4.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00520558	1,529.00	1,438.77	15-Feb-30	7.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00520974	937,173.00	920,625.99	15-Apr-35	4.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00522449	125,606.00	123,222.37	15-Sep-16	5.0000% GNMA-15YR MATURTY
91LHPK2	MBS	GNMA	G00526224	205.00	218.07	15-May-30	2.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00530967	151,033.00	157,818.70	15-Mar-31	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G005330873	297,316.00	310,673.98	15-Apr-31	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G005330876	152,562.00	191,182.79	15-May-31	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G005330883	1,042,448.00	1,089,284.64	15-Jun-31	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G005330957	820,932.00	857,815.05	15-Aug-31	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G005331000	756,487.00	790,475.70	15-Sep-31	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G005331032	861,989.00	900,717.57	15-Jun-32	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G005331037	1,055,985.00	1,103,430.12	15-Jul-32	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G005331039	324,309.00	317,981.74	15-Aug-32	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G005331041	103,966.00	108,637.60	15-Sep-32	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G005331048	466,097.00	481,488.68	15-Nov-32	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G005331052	842,102.00	889,924.50	15-Dec-32	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G005331143	403.00	428.11	15-Mar-30	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00533270	529,886.00	547,897.62	15-Nov-31	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00540317	1,457.00	1,551.52	15-Jan-32	7.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00540319	1,391.00	1,481.97	15-Feb-31	7.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00540355	855,995.00	834,192.73	15-Sep-35	4.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00552244	549,145.00	567,704.28	15-Dec-31	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00562390	58,470.00	61,034.52	15-Feb-32	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00552519	121,782.00	128,877.69	15-Apr-32	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00552888	156,290.00	161,453.78	15-Nov-32	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00553070	434,245.00	448,592.29	15-Feb-33	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00553132	611,107.00	638,563.63	15-Mar-33	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00555568	7,412.00	7,744.83	15-Jan-32	6.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00558762	631,386.00	652,245.97	15-Nov-33	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00563380	163,229.00	168,632.14	15-Nov-31	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00564221	1,203.00	1,280.66	15-Aug-31	7.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00565102	184,050.00	190,130.78	15-Aug-32	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00568214	466,482.00	478,923.72	15-Sep-32	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00569573	178,955.00	184,878.12	15-Jan-32	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00574096	27,617.00	28,147.08	15-Apr-32	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00574292	196,111.00	204,922.29	15-Apr-32	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00574383	286,238.00	295,715.39	15-Jun-32	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00579286	1,591.00	1,694.08	15-Feb-32	7.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00580306	72,959.00	74,193.01	15-Aug-37	5.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00580844	692,873.00	713,426.00	15-Jun-18	5.0000% GNMA-15YR MATURTY
91LHPK2	MBS	GNMA	G00582100	1,455.00	1,560.33	15-Apr-32	7.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00583578	879.00	882.71	15-Apr-32	7.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00588445	197,395.00	203,906.68	15-Apr-32	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00589595	163,168.00	169,558.51	15-Jun-32	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00591717	28,194.00	28,734.25	15-May-19	5.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00592360	542,277.00	542,658.17	15-Jun-33	5.0000% GNMA-15YR MATURTY
91LHPK2	MBS	GNMA	G00592681	227,589.00	232,131.90	15-Jun-18	4.5000% GNMA-15YR MATURTY
91LHPK2	MBS	GNMA	G00592471	50,018.00	52,977.64	15-Jan-18	5.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00596747	864,725.00	924,296.39	15-Dec-32	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00600659	15,430.00	15,842.94	15-May-37	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00603219	1,583,085.00	1,608,206.73	15-Jun-35	5.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00603781	1,475,591.00	1,516,794.70	15-May-33	5.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00604120	558,890.00	558,484.08	15-Jun-33	5.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00604513	17,796.00	17,117.93	15-Mar-18	5.0000% GNMA-15YR MATURTY
91LHPK2	MBS	GNMA	G00604622	244,832.00	245,688.33	15-Aug-33	5.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00604623	1,550,415.00	1,251,280.82	15-Sep-33	5.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00605528	236,478.00	236,642.63	15-Sep-33	5.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00605528	223,488.00	233,871.69	15-Oct-34	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00605639	25,035.00	26,003.26	15-Aug-19	6.0000% GNMA-15YR MATURTY
91LHPK2	MBS	GNMA	G00605733	3,199,082.00	3,251,857.28	15-Oct-34	5.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00606838	256,156.00	251,633.24	15-Aug-33	4.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00607652	24,432.00	24,900.77	15-Feb-18	5.0000% GNMA-15YR MATURTY
91LHPK2	MBS	GNMA	G00607702	238,594.00	246,466.24	15-Feb-33	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00608259	315,476.00	309,905.52	15-Aug-33	6.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00609092	4,260,279.71	4,069,279.71	15-May-38	4.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00611831	699,916.00	710,448.23	15-Mar-33	5.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00614617	777.00	827.18	15-Jul-33	7.5000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00615373	2,460,895.00	2,462,679.16	15-Jul-33	5.0000% GNMA SF 30 YEAR
91LHPK2	MBS	GNMA	G00615403	847,486.00	825,215.65	15-Aug-33	4.5000% GNMA SF 30 YEAR

9LJNP0	YBS	GNMA	G00315639	457,234.00	458,984.58	15-Sep-33	4.5000% GNMA SF 30 YEAR
9LJNP0	YBS	GNMA	G00617261	13,923.00	14,254.86	15-Sep-36	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00617556	675,720.00	676,185.22	15-Jun-37	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00617670	163,528.00	169,054.39	15-Aug-37	6.5000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00617705	28,669.00	29,423.15	15-Sep-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00617710	84,368.00	87,219.46	15-Sep-37	6.5000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00617754	95,603.00	98,358.10	15-Oct-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00617790	153,638.00	157,632.69	15-Nov-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00618701	155,423.00	161,709.39	15-Aug-37	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00619080	173,182.00	178,904.15	15-Sep-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00619530	212,466.00	219,506.25	15-Feb-38	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00626304	49,416.00	50,733.58	15-Apr-38	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00631325	105,451.00	107,191.29	15-Sep-38	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00632260	272,959.00	273,193.69	15-Jun-38	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00632860	134,707.00	139,157.66	15-Jun-38	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00643228	211,965.00	225,742.55	15-Feb-37	7.5000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00644750	278,682.00	279,878.25	15-May-35	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00645307	14,454.00	14,504.30	15-Jun-38	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00645857	110,155.00	111,972.71	15-Dec-35	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00647455	193,133.00	195,107.84	15-Oct-20	5.0000% GNMA-15YR MATURITY
9LJNP0	MBS	GNMA	G00648337	176,427.00	180,014.33	15-Oct-20	5.0000% GNMA-15YR MATURITY
9LJNP0	MBS	GNMA	G00649455	210,306.00	227,300.79	15-Oct-35	6.0000% LOW LOAN GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00649810	2,090,340.00	3,141,330.48	15-Oct-35	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00650259	131,514.00	134,036.57	15-Nov-20	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00651182	288,917.00	293,883.78	15-Apr-36	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00652707	225,450.00	227,731.35	15-Sep-36	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00655251	205,463.00	212,426.97	15-Aug-36	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00655349	1,078,776.00	1,115,234.81	15-Nov-36	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00659907	43,958.00	45,443.18	15-Feb-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00657112	1,114,239.00	1,168,684.23	15-Nov-38	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00658182	188,891.00	193,929.28	15-Nov-38	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00658255	237,165.00	250,712.20	15-Jun-37	4.5000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00658522	1,298,944.00	1,346,304.67	15-Mar-37	4.5000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00658535	55,946.00	57,636.55	15-Jun-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00658417	290,692.00	300,723.32	15-Feb-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00661183	973,601.00	999,568.85	15-Nov-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00661990	475,268.00	506,158.10	15-Nov-38	7.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00662510	215,220.00	215,371.19	15-Jul-37	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00663168	6,168.00	6,172.30	15-Apr-37	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00664352	311,409.00	321,933.39	15-Sep-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00664358	84,260.00	87,107.87	15-Oct-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00664547	34,771.00	35,945.95	15-Sep-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00665774	1,170.00	1,185.75	15-Jun-37	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00666888	1,645,314.00	1,752,259.46	15-Mar-37	7.5000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00668892	1,598,816.00	1,703,910.26	15-Jun-37	7.5000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00668897	723,608.00	770,640.47	15-Jun-37	7.5000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00670146	318,824.00	329,392.10	15-Aug-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00670392	2,048,519.00	2,144,797.89	15-Jan-38	8.5000% GNMA-PIERTO RICO 30 YEAR
9LJNP0	MBS	GNMA	G00670993	1,390,437.00	1,481,607.69	15-Jan-38	7.0000% GNMA-PIERTO RICO 30 YEAR
9LJNP0	MBS	GNMA	G00670403	3,416,000.00	3,578,551.93	15-Feb-39	6.5000% GNMA-PIERTO RICO 30 YEAR
9LJNP0	MBS	GNMA	G00670567	154,174.00	159,384.20	15-Oct-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00671087	99,697.00	102,032.35	15-Oct-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00671485	120,096.00	124,154.83	15-Aug-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00671488	151,355.00	155,995.86	15-Aug-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00671893	1,034,624.00	1,041,223.36	15-Jun-37	6.0000% LOW LOAN GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00672383	1,114,442.00	1,135,066.68	15-Jun-38	6.0000% LOW LOAN GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00672709	3,113,815.00	3,035,877.95	15-May-38	4.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00673001	921,527.00	922,274.34	15-Aug-38	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00673600	58,603.00	60,165.83	15-Aug-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00674450	3,238,239.00	3,356,283.41	15-Feb-38	9.5000% LOW LOAN GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00675034	342,430.00	354,912.96	15-Feb-38	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00675377	3,576,052.00	3,486,240.21	15-May-38	9.5000% LOW LOAN GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00675475	680,180.00	690,657.83	15-Jun-38	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00675477	571,299.00	571,691.62	15-Jun-38	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00675484	456,653.00	464,187.40	15-Jun-38	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00675485	153,238.00	155,766.87	15-Jun-38	5.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00675230	83,895.00	86,740.50	15-Oct-37	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00676386	159,350.00	168,095.28	15-Jun-38	7.0000% LOW LOAN GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00676463	385,392.00	398,417.14	15-Feb-38	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00676814	189,556.00	199,696.76	15-Feb-38	6.0000% GNMA SF 30 YEAR
9LJNP0	MBS	GNMA	G00676800	882,039.00	906,076.29	15-Nov-37	6.0000% GNMA SF 30 YEAR

9ILKJKO	MBS	G00678698	202,418.00	209,259.52	15-Jan-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00678699	2,950,606.00	2,876,565.94	15-May-38	4.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00677204	356,770.00	396,971.96	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00678420	2,899,665.00	3,035,938.30	15-Mar-38	6.5000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	G00678421	1,320,595.00	1,407,128.63	15-Mar-38	7.0000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	G00678437	2,856,697.00	2,153,361.75	15-Apr-38	6.0000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	G00678438	1,073,215.00	1,143,344.62	15-Apr-38	7.0000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	G00680120	208,319.00	215,359.63	15-Jan-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00680631	13,767.00	14,134.81	15-Dec-37	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00681808	167,513.00	173,174.10	15-Jan-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00682405	134,376.00	135,592.86	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00682406	1,226,040.00	1,228,902.50	15-Apr-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00683175	45,517.00	45,549.05	15-Mar-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00683900	29,443.00	30,438.40	15-Mar-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00684241	12,865.00	13,310.46	16-Jun-38	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00685182	240,289.00	246,697.47	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00685486	503,784.00	512,075.74	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00685805	498,435.00	505,859.39	15-May-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00685810	1,505,365.00	1,350,239.98	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00685844	1,114,458.00	1,163,342.09	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00686061	65,625.00	67,442.81	15-May-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00686729	923,007.00	947,987.11	15-May-38	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00686860	34,867.00	35,045.61	15-Jun-38	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00687072	4,593,219.00	4,683,353.61	15-Jun-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00687630	46,412.00	47,178.07	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00688405	2,138,697.00	2,083,079.20	15-Apr-38	4.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00688421	4,881,102.00	4,758,340.14	15-May-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00688448	2,597,147.00	2,658,640.15	15-May-38	6.0000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	G00688473	3,730,322.00	3,643,805.44	15-May-38	6.0000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	G00688699	2,333,671.00	2,443,253.28	15-Jun-38	6.5000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	G00689700	1,563,736.00	1,666,275.81	15-Jun-38	7.0000% GNMA PUERTO RICO 30 YEAR
9ILKJKO	MBS	G00689458	6,650.00	6,937.59	15-Jun-38	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00690975	82,107.00	84,881.93	15-Jul-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00690978	1,084,455.00	1,116,624.34	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00690905	184,046.00	183,954.90	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00690533	74,350.00	76,482.80	15-Aug-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00690786	2,769,693.00	2,569,265.64	15-May-38	6.5000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	G00690787	1,777,385.00	1,842,175.76	15-May-38	8.5000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	G00690900	2,282,482.00	2,225,176.38	15-May-38	4.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00690981	3,369,721.00	3,225,161.93	15-Jun-38	2.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00690954	41,797.00	42,488.82	15-Jun-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00691216	3,213,102.00	3,321,694.32	15-Aug-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00691518	50,430.00	51,262.58	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00691644	100,386.00	100,469.91	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00691774	50,430.00	51,262.58	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00691923	421,323.00	428,275.09	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00691938	2,917,425.00	2,955,592.42	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00693339	652,600.00	672,453.25	15-Jul-38	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00693531	379,585.00	385,847.68	15-Jul-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00693537	3,221,793.00	3,140,946.14	15-Jul-38	6.0000% LOW LOAN GNMA SF 30 YEAR
9ILKJKO	MBS	G00694640	78,138.00	81,812.51	15-Jul-38	4.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00694643	26,506.00	29,366.62	15-Aug-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00694644	71,460.00	73,675.61	15-Aug-38	6.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00695234	219,769.00	223,195.13	15-Aug-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00695241	990,803.00	1,045,203.86	15-Aug-38	6.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00695342	283,337.00	295,027.91	15-Aug-38	7.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00695351	362,664.00	388,458.73	15-Aug-38	9.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00695353	68,077.00	70,377.27	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00695516	249,681.00	253,800.79	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00695537	884,287.00	905,222.89	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00695548	612,392.00	622,456.52	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00695547	465,304.00	466,231.55	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00695567	2,625,975.00	2,625,398.23	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00695568	427,282.00	427,352.69	15-Aug-38	5.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00695580	1,788,788.00	1,828,468.42	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00696604	1,055,942.00	1,073,365.03	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00696810	85,629.00	86,610.12	15-Aug-38	5.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00780019	1,878.00	1,813.79	15-Aug-09	9.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00780047	50,358.00	64,439.33	15-Aug-09	9.0000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00780142	287,518.00	310,689.40	15-Apr-13	9.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00780142	176,983.00	192,503.35	15-Apr-13	9.5000% GNMA SF 30 YEAR
9ILKJKO	MBS	G00780153	9,701.00	10,356.63	15-Nov-17	9.0000% GNMA SF 30 YEAR

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		10/11/9989-VD 7.50		10/03/2023	
		MULTISSUE JUMBO		MULTISSUE JUMBO	
9LKGU2	100002376	GNMA	19,927.00	20,880.79	7 0000% GNMA II-JUMBO
9LKGU2	100002474	GNMA	20,259.00	21,448.27	8 0000% GNMA II-JUMBO
9LKGU2	100002476	GNMA	1,820.00	1,943.07	9 0000% GNMA II-JUMBO
9LKGU2	100002501	GNMA	5,143.00	5,460.87	9 0000% GNMA II-JUMBO
9LKGU2	100002616	GNMA	8,378.00	8,778.78	9 0000% GNMA II-JUMBO
9LKGU2	100002831	GNMA	43,813.00	45,910.65	7 0000% GNMA II-JUMBO
9LKGU2	100002858	GNMA	60,584.00	62,648.80	6 5000% GNMA II-JUMBO
9LKGU2	100002860	GNMA	145,092.00	152,233.65	6 5000% GNMA II-JUMBO
9LKGU2	100002779	GNMA	235,376.00	246,942.16	7 0000% GNMA II-JUMBO
9LKGU2	100002790	GNMA	28,242.00	29,594.06	8 0000% GNMA II-JUMBO
9LKGU2	100002884	GNMA	143,169.00	150,313.70	8 0000% GNMA II-JUMBO
9LKGU2	100002909	GNMA	908.00	962.73	8 0000% GNMA II-JUMBO
9LKGU2	100002921	GNMA	1,741.00	1,846.74	7 5000% GNMA II-JUMBO
9LKGU2	100002922	GNMA	61,517.00	65,127.65	3 0000% GNMA II-JUMBO
9LKGU2	100002971	GNMA	243,523.00	255,181.35	7 0000% GNMA II-JUMBO
9LKGU2	100002972	GNMA	511,825.00	560,771.68	7 5000% GNMA II-JUMBO
9LKGU2	100002973	GNMA	511,825.00	560,771.68	7 5000% GNMA II-JUMBO
9LKGU2	100002972	GNMA	320,654.00	345,053.59	7 5000% GNMA II-JUMBO
9LKGU2	100002973	GNMA	3,978.00	4,211.67	7 5000% GNMA II-JUMBO
9LKGU2	100002986	GNMA	235,598.00	246,877.69	8 0000% GNMA II-JUMBO
9LKGU2	100003010	GNMA	11,869.00	12,437.14	7 0000% GNMA II-JUMBO
9LKGU2	100003055	GNMA	89,255.00	94,777.38	7 0000% GNMA II-JUMBO
9LKGU2	100003112	GNMA	183,199.00	187,713.69	6 0000% GNMA II-JUMBO
9LKGU2	100003135	GNMA	459,504.00	484,576.72	6 0000% GNMA II-JUMBO
9LKGU2	100003231	GNMA	16,194.00	17,144.49	7 5000% GNMA II-JUMBO
9LKGU2	100003276	GNMA	421,487.00	432,201.78	8 0000% GNMA II-JUMBO
9LKGU2	100003391	GNMA	890,055.00	902,427.53	6 0000% GNMA II-JUMBO
9LKGU2	100003414	GNMA	133,236.00	132,579.77	5 0000% GNMA II-JUMBO
9LKGU2	100003457	GNMA	672,417.00	681,025.69	4 5000% GNMA II-JUMBO
9LKGU2	100003461	GNMA	415,789.00	430,110.88	6 5000% GNMA II-JUMBO
9LKGU2	100003475	GNMA	324,965.00	338,151.34	6 5000% GNMA II-JUMBO
9LKGU2	100003502	GNMA	23,952.00	24,776.10	6 5000% GNMA II-JUMBO
9LKGU2	100003578	GNMA	29,702.00	30,701.60	6 0000% GNMA II-JUMBO
9LKGU2	100003599	GNMA	2,318,102.00	2,387,885.14	6 5000% GNMA II-JUMBO
9LKGU2	100003709	GNMA	1,433,896.00	1,488,048.05	4 5000% GNMA II-JUMBO
9LKGU2	100003799	GNMA	147,953.00	155,046.72	7 0000% GNMA II-JUMBO
9LKGU2	100003810	GNMA	73,152.00	76,653.65	7 0000% GNMA II-JUMBO
9LKGU2	100003840	GNMA	2,837,661.00	2,823,694.30	5 0000% GNMA II-JUMBO
9LKGU2	100003881	GNMA	615,117.00	644,566.12	7 0000% GNMA II-JUMBO
9LKGU2	100003890	GNMA	164,651.00	168,913.88	7 0000% GNMA II-JUMBO
9LKGU2	100003900	GNMA	848,817.00	882,511.53	6 0000% GNMA II-JUMBO
9LKGU2	100003911	GNMA	60,323.00	62,398.07	8 0000% GNMA II-JUMBO
9LKGU2	100003956	GNMA	61,848.00	64,810.41	8 0000% GNMA II-JUMBO
9LKGU2	100003960	GNMA	396,346.00	409,688.10	7 0000% GNMA II-JUMBO
9LKGU2	100003969	GNMA	224,109.00	234,837.80	7 0000% GNMA II-JUMBO
9LKGU2	100003983	GNMA	114,817.00	121,708.78	7 0000% GNMA II-JUMBO
9LKGU2	100003970	GNMA	404,701.00	429,934.03	7 0000% GNMA II-JUMBO
9LKGU2	100003986	GNMA	289,950.00	302,753.42	7 0000% GNMA II-JUMBO
9LKGU2	100004006	GNMA	4,266,908.00	4,375,389.63	7 0000% GNMA II-JUMBO
9LKGU2	100004008	GNMA	304,191.00	318,753.99	7 0000% GNMA II-JUMBO
9LKGU2	100004030	GNMA	335,770.00	372,802.12	7 0000% GNMA II-JUMBO
9LKGU2	100004051	GNMA	742,772.00	778,332.41	7 0000% GNMA II-JUMBO
9LKGU2	100004058	GNMA	480,622.00	478,256.28	7 0000% GNMA II-JUMBO
9LKGU2	100004060	GNMA	33,115,923.00	33,973,314.84	6 0000% GNMA II-JUMBO
9LKGU2	100004062	GNMA	2,340,062.00	2,452,592.10	7 0000% GNMA II-JUMBO
9LKGU2	100004076	GNMA	413,154.00	432,718.18	7 0000% GNMA II-JUMBO
9LKGU2	100004087	GNMA	3,769,033.00	3,649,130.91	7 0000% GNMA II-JUMBO
9LKGU2	100004098	GNMA	580,490.00	599,841.12	7 0000% GNMA II-JUMBO
9LKGU2	100004107	GNMA	232,558.00	235,633.46	7 0000% GNMA II-JUMBO
9LKGU2	100004117	GNMA	1,811,984.00	1,835,392.47	7 0000% GNMA II-JUMBO
9LKGU2	100004140	GNMA	3,938,330.00	4,126,878.02	7 0000% GNMA II-JUMBO
9LKGU2	100004146	GNMA	4,278,924.00	4,427,246.90	7 0000% GNMA II-JUMBO
9LKGU2	100004159	GNMA	410,655.00	499,808.81	7 0000% GNMA II-JUMBO
9LKGU2	100004160	GNMA	1,209,496.00	1,209,713.18	7 0000% GNMA II-JUMBO
9LKGU2	100004151	GNMA	1,653,191.00	1,674,665.00	7 0000% GNMA II-JUMBO
9LKGU2	100004156	GNMA	1,308,536.00	1,314,767.18	7 0000% GNMA II-JUMBO
9LKGU2	100004157	GNMA	2,171,148.00	2,229,342.61	7 0000% GNMA II-JUMBO
9LKGU2	100004170	GNMA	2,845,615.00	2,917,955.57	7 0000% GNMA II-JUMBO
9LKGU2	100004188	GNMA	4,980,003.00	5,116,858.03	7 0000% GNMA II-JUMBO
9LKGU2	100004214	GNMA	1,882,353.00	1,868,529.16	7 0000% GNMA II-JUMBO

9ILNPO	MBS	GNMA	100304898	57,553.00	61,110.77	20-Mar-21	8.0000% GNMA # 2677
9ILNPO	MBS	GNMA	100305011	99,943.00	106,458.20	20-Mar-21	7.8750% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100312270	37,431.00	38,744.72	20-May-21	8.0000% GNMA II 2677
9ILNPO	MBS	GNMA	100312271	89,745.69	98,595.32	20-AUG-21	7.8750% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100314862	59,559.00	62,376.52	20-Jul-21	7.8750% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100314863	250,546.00	266,033.21	20-Jul-21	8.0000% GNMA II 2677
9ILNPO	MBS	GNMA	100314864	50,544.00	56,448.11	20-Sep-21	7.8750% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100314866	183,307.00	173,952.34	20-Feb-22	7.8750% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100314871	40,222.00	42,943.84	20-Aug-23	7.8750% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100316584	26,017.00	27,624.70	20-Oct-21	8.0000% GNMA II 2677
9ILNPO	MBS	GNMA	100317072	57,519.00	61,072.91	20-Aug-21	7.5000% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100322020	24,054.00	25,542.28	20-Mar-22	9.0000% GNMA II 2677
9ILNPO	MBS	GNMA	100331910	171,075.00	181,652.70	20-Dec-21	9.0000% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100400384	860,982.00	877,692.90	20-Aug-23	9.0000% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100514551	1,546,004.00	1,536,395.12	20-Aug-23	9.0000% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100514560	3,666,840.00	3,654,517.63	20-Jul-38	5.0000% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100522266	1,225,964.00	1,242,067.97	20-Aug-38	5.5000% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100605003	1,861,919.30	1,909,252.65	20-Aug-38	6.0000% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100605004	216,737.00	224,197.04	20-Mar-34	6.5000% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100605006	146,844.00	153,874.43	20-Mar-34	7.0000% GNMA II-CUSTOM
9ILNPO	MBS	GNMA	100605008	252,987.00	266,020.48	20-Jan-34	7.0000% GNMA II-CUSTOM
9ILNPO	MBS	GNMA	100619257	1,001,385.00	1,035,854.05	20-Nov-34	8.0000% GNMA II-CUSTOM
9ILNPO	MBS	GNMA	100638124	678,833.00	692,889.75	20-Oct-34	8.0000% GNMA II-CUSTOM
9ILNPO	MBS	GNMA	100662316	516,628.00	534,412.41	20-Mar-37	6.5000% GNMA II-JUMBOS
9ILNPO	MBS	GNMA	100690041	10,615,178.00	11,105,682.44	20-Apr-58	6.3800% GNMA ARM 5/11-50
9ILNPO	MBS	GNMA	100845350	821,589.00	823,694.32	20-Dec-25	5.1250% GNMA ARM 848350
9ILNPO	MBS	GNMA	100845350	349,976.00	350,873.02	20-Dec-25	5.1250% GNMA ARM 848350
9ILNPO	MBS	GNMA	100845351	778,574.00	780,568.58	20-Nov-25	5.1250% GNMA ARM 849351
9ILNPO	MBS	GNMA	100849351	312,754.00	313,555.17	20-Nov-25	5.1250% GNMA ARM 849351
9ILNPO	MBS	GNMA	100849352	971,649.00	973,087.70	20-Oct-25	5.6250% GNMA ARM 849352
9ILNPO	MBS	GNMA	100849353	214,091.00	212,667.80	20-Oct-25	5.6250% GNMA ARM 849352
9ILNPO	MBS	GNMA	100849353	665,891.00	685,758.19	20-Sep-25	5.6250% GNMA ARM 849353
9ILNPO	MBS	GNMA	100849354	245,519.00	249,218.15	20-Sep-25	5.6250% GNMA ARM 849353
9ILNPO	MBS	GNMA	100849354	526,271.00	528,680.28	20-Jul-25	5.3750% GNMA ARM 849354
9ILNPO	MBS	GNMA	100891588	50,445,353.00	50,490,589.48	20-Mar-58	3.0140% GNMA 3/1 ARM 891588
9ILNPO	MBS	GNMA	100891589	50,448,353.00	50,490,589.48	20-Mar-58	3.0140% GNMA 3/1 ARM 891588
9ILNPO	MBS	GNMA	100891588	50,448,353.00	50,490,589.48	20-Mar-58	3.0140% GNMA 3/1 ARM 891588
9ILNPO	MBS	GNMA	100891588	50,448,353.00	50,490,589.48	20-Mar-58	3.0140% GNMA 3/1 ARM 891588
9ILNPO	MBS	GNMA	100891588	23,553,807.00	20,671,098.78	20-Mar-58	3.0140% GNMA 3/1 ARM 891588
9ILNPO	MBS	GNMA	100050336	532.00	568.31	1-Jul-22	9.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100050336	176,322.00	165,176.19	1-Oct-13	7.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100254485	2,637.00	2,174.85	1-Apr-19	9.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100270306	1,512.00	1,614.65	1-Apr-19	9.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100081014	288.00	266.63	1-Aug-19	8.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100100133	75,829.00	63,351.36	15-Nov-24	8.5000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100116285	2,037.00	2,175.00	1-Apr-21	9.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100124009	1,704.00	1,285.87	1-Mar-22	9.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100124118	760.00	811.48	1-Mar-22	9.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100124569	286,049.00	302,854.58	1-Oct-22	7.5000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100124716	26,804.00	28,293.28	1-Mar-13	7.5000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100151471	16,807.00	17,945.79	1-Dec-17	9.2500% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100157753	1,203.00	1,270.28	1-Oct-10	8.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100174550	59.00	62.82	1-Jun-10	5.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100180054	175,027.00	183,816.22	1-Oct-13	7.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100180284	452,722.00	479,319.01	1-Jul-27	7.5000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100180303	1,135,888.00	1,203,493.27	1-Nov-29	7.5000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100190303	334,900.00	354,575.46	1-Nov-29	7.5000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100190342	5,454,561.00	5,625,382.71	1-Oct-33	6.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100190360	14,577.00	14,866.78	1-Apr-35	5.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100180770	28.00	289.47	1-Apr-35	7.0000% GNMA 15 YEAR
9ILNPO	MBS	GNMA	100180853	12,697.00	13,545.28	1-Jun-24	6.0000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100190320	371,117.00	392,976.90	1-Jun-24	7.5000% GNMA SF 30 YEAR
9ILNPO	MBS	GNMA	100190954	4,587.00	4,824.85	1-Aug-09	7.0000% GNMA 15 YEAR
9ILNPO	MBS	GNMA	100223635	674.00	685.88	1-Dec-30	5.0000% GNMA ARMS
9ILNPO	MBS	GNMA	100250114	170,561.00	178,718.14	1-Aug-24	9.0000% GNMA 30 YR 94-95 PROD
9ILNPO	MBS	GNMA	100250210	126,461.00	135,811.96	1-Jan-25	9.0000% GNMA 30 YR 94-95 PROD
9ILNPO	MBS	GNMA	100250321	248,298.00	252,086.62	1-Mar-25	9.0000% GNMA 30 YR 94-95 PROD
9ILNPO	MBS	GNMA	100250321	166,481.00	177,749.71	1-Mar-25	9.0000% GNMA 30 YR 94-95 PROD
9ILNPO	MBS	GNMA	100250329	23,376.00	24,956.58	1-May-25	9.0000% GNMA 30 YR 94-95 PROD
9ILNPO	MBS	GNMA	100250329	329,898.00	356,619.22	1-Mar-25	9.0000% GNMA 30 YR 94-95 PROD
9ILNPO	MBS	GNMA	100250331	1,553.00	1,599.37	1-Sep-10	7.5000% GNMA 15 YEAR
9ILNPO	MBS	GNMA	100250341	16,824.00	17,331.34	1-Sep-10	7.5000% GNMA 15 YEAR
9ILNPO	MBS	GNMA	100250378	3,156.00	3,246.35	1-Oct-10	7.5000% GNMA 15 YEAR

RWD 5.50 06/01/2010

RWD 6.00 05/01/2025

RWD 7.50 10/01/2010

9M1MR0	MBS	N00250441	139,675.00	144,369.33	1-Dec-10	6.5000% FNMA 15 YEAR			
9M1MR0	MBS	N00250465	5,662.00	5,629.68	1-Jan-11	7.5000% FNMA 15 YEAR			
9M1MR0	MBS	N00250468	5,490.00	5,241.84	1-Dec-15	8.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00250476	2,629.00	2,774.80	1-Sep-36	8.0000% FNMA GTD PASS THRU POOL#250476FNMA		RWD: 8.50	09-01-2026
9M1MR0	MBS	N00250507	445.00	479.20	1-Nov-28	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00250508	17,927.00	19,135.25	1-Dec-28	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00250582	14,087.00	14,484.63	1-Mar-12	7.5000% FNMA GTD PASS THRU POOL#250582FNMA			
9M1MR0	MBS	N00250595	579.00	618.05	1-Feb-27	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00250581	3,953.30	4,220.54	1-Jan-27	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00251111	615.00	659.86	1-Apr-27	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00251142	1,571.00	1,677.13	1-Jun-27	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00251143	125,465.00	128,730.59	1-Aug-12	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00251164	35,637.00	38,391.03	1-Aug-27	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00251257	5,319.00	5,477.81	1-Jul-12	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00251290	18,907.00	19,468.31	1-Nov-12	7.5000% FNMA 15 YEAR			
9M1MR0	MBS	N00251415	15,431.00	10,909.55	1-Nov-17	7.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00251508	9,720.00	10,165.56	1-Jan-18	6.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00251761	611,893.00	949,337.76	1-Jun-13	6.0000% FNMA 15 YEAR			
9M1MR0	MBS	N00251960	2,567.00	2,634.48	1-Sep-18	6.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252023	193,894.00	202,788.80	1-Oct-18	6.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252206	142,519.00	145,263.06	1-Jan-19	6.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252235	4,913.00	5,029.34	1-Feb-19	6.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252268	10,230.00	10,599.94	1-Feb-29	6.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252268	606.00	677.66	1-Mar-09	6.5000% FNMA 15 YEAR			
9M1MR0	MBS	N00252398	27,955.00	28,273.00	1-Apr-19	6.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252441	3,083.00	3,156.15	1-May-19	6.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252459	70,345.00	73,571.01	1-Jun-19	6.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252522	31,875.00	33,446.07	1-Jun-29	6.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252717	547,050.00	579,231.99	1-Sep-29	7.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252806	680,414.00	729,917.38	1-Oct-25	7.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252888	16,532.00	16,683.06	1-Oct-14	7.5000% FNMA 15 YEAR			
9M1MR0	MBS	N00252888	1,154,624.00	1,216,671.71	1-Dec-25	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252925	763,467.00	805,287.62	1-Dec-29	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00252982	9,967.00	10,415.10	1-Jan-30	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00253000	47,806.00	50,461.92	1-Oct-28	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00253019	36,174.00	38,184.03	1-Nov-10	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00253209	29,981.00	31,627.66	1-Feb-20	9.0000% FNMA 20 YEAR			
9M1MR0	MBS	N00253293	24,072.00	25,403.05	1-Mar-20	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00253355	8,956.00	9,453.16	1-Jun-30	9.0000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00253394	7,564.00	7,994.72	1-Jun-20	8.0000% FNMA 20 YEAR			
9M1MR0	MBS	N00253540	22,464.00	23,161.52	1-Nov-10	8.0000% FNMA 15 YEAR			
9M1MR0	MBS	N00253597	3,537.00	3,712.74	1-Feb-21	8.0000% FNMA 15 YEAR			
9M1MR0	MBS	N00253706	131,873.00	137,700.00	1-Apr-16	8.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00253713	79,036.00	83,427.79	1-Mar-31	8.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00253820	283,468.00	295,103.49	1-May-11	8.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00253872	38,274.00	38,355.01	1-May-31	8.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00253945	30,141.00	31,523.67	1-Aug-21	8.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00254259	149,178.00	152,912.83	1-Apr-17	5.5000% FNMA 15 YEAR			
9M1MR0	MBS	N00254274	140,556.00	144,665.92	1-Mar-12	6.0000% FNMA 15 YEAR			
9M1MR0	MBS	N00254295	2,850.00	2,924.70	1-Apr-22	6.0000% FNMA 20 YEAR			
9M1MR0	MBS	N00254307	94,273.00	97,030.92	1-May-17	6.0000% FNMA 15 YEAR			
9M1MR0	MBS	N00254400	34,765.00	35,814.10	1-Jul-09	5.5000% FNMA -TYR BALLOON -CX			
9M1MR0	MBS	N00254507	346,065.00	353,127.40	1-Oct-12	5.5000% FNMA 15 YEAR			
9M1MR0	MBS	N00254509	104,605.00	105,601.73	1-Oct-17	5.5000% FNMA 15 YEAR			
9M1MR0	MBS	N00254546	375,407.00	387,000.95	1-Dec-17	5.5000% FNMA 15 YEAR			
9M1MR0	MBS	N00254549	1,871,698.00	1,901,898.06	1-Dec-32	5.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00254587	16,680.00	16,827.39	1-Dec-22	5.5000% FNMA 20 YEAR			
9M1MR0	MBS	N00254631	14,763,964.00	14,921,893.56	1-Feb-18	5.0000% FNMA 15 YEAR			
9M1MR0	MBS	N00254631	14,763,964.00	14,921,893.56	1-Feb-18	5.0000% FNMA 15 YEAR			
9M1MR0	MBS	N00254631	14,763,964.00	14,921,893.56	1-Feb-18	5.0000% FNMA 15 YEAR			
9M1MR0	MBS	N00254631	1,390,631.00	1,403,995.20	1-Feb-18	5.0000% FNMA 15 YEAR			
9M1MR0	MBS	N00254680	193,892.00	187,157.29	1-Apr-10	4.5000% FNMA SF 30 YEAR			
9M1MR0	MBS	N00254721	1,680,428.00	1,696,445.82	1-May-18	5.0000% FNMA 15 YEAR			
9M1MR0	MBS	N00254803	7,808,042.00	9,057,553.82	1-Jun-18	4.0000% FNMA 10 YEAR			
9M1MR0	MBS	N00254863	1,630,382.00	1,603,082.90	1-Aug-13	3.5000% FNMA 10 YEAR			
9M1MR0	MBS	N00254882	322,701.00	314,491.94	1-Aug-13	3.5000% FNMA 10 YEAR			
9M1MR0	MBS	N00254811	103,259.00	103,281.42	1-Oct-23	5.0000% FNMA 20 YEAR			
9M1MR0	MBS	N00254811	5,129,725.00	6,122,446.35	1-Sep-13	4.5000% FNMA 10 YEAR			
9M1MR0	MBS	N00255174	555,055.00	545,757.62	1-Mar-14	4.0000% FNMA 10 YEAR			
9M1MR0	MBS	N00255230	3,125.00	3,195.22	1-Jun-34	5.0000% FNMA SF 20 YEAR			
9M1MR0	MBS	N00255235	1,208,665.00	1,188,409.85	1-May-14	4.0000% FNMA 10 YEAR			
9M1MR0	MBS	N00255274	414,559.00	421,275.70	1-Jun-19	5.0000% FNMA 15 YEAR			

9M1MRO	FNMA/FHLMC FIX	N00255410	110,648.00	115,654.36	1-Sep-34	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00255411	109,568.00	114,943.32	1-Oct-34	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00255508	18,046.00	19,434.83	1-Nov-14	6.5000% FNMA 10 YEAR
9M1MRO	FNMA/FHLMC FIX	N00255509	8,332.00	8,322.27	1-Nov-14	4.5000% FNMA 10 YEAR
9M1MRO	FNMA/FHLMC FIX	N00255550	27,576.00	27,987.84	1-Dec-24	6.5000% FNMA 20 YEAR
9M1MRO	FNMA/FHLMC FIX	N00255552	173,543.00	181,725.46	1-Nov-34	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00255554	3,942,372.00	3,986,477.24	1-Jan-35	5.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00255575	42,019.00	42,488.68	1-Jan-25	5.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00255623	832,553.00	870,301.00	1-Dec-24	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256661	902,132.00	935,919.59	1-Mar-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M1MRO	FNMA/FHLMC FIX	N00255673	54,443.00	58,542.07	1-Mar-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M1MRO	FNMA/FHLMC FIX	N00255673	93,585.00	97,183.50	1-Apr-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M1MRO	FNMA/FHLMC FIX	N002556816	42,588.00	44,230.77	1-Jul-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M1MRO	FNMA/FHLMC FIX	N00255691	46,913.00	47,360.18	1-Oct-20	5.0000% FNMA 15 YEAR
9M1MRO	FNMA/FHLMC FIX	N00255696	2,887,715.00	2,993,072.77	1-Aug-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M1MRO	FNMA/FHLMC FIX	N00255923	3,982.00	4,061.68	1-Aug-15	6.5000% FNMA 15 YEAR
9M1MRO	FNMA/FHLMC FIX	N00255923	262,319.00	271,359.10	1-Aug-25	6.5000% FNMA 20 YEAR
9M1MRO	FNMA/FHLMC FIX	N00255938	34,396.00	34,355.21	1-Nov-15	4.5000% FNMA 10 YEAR
9M1MRO	FNMA/FHLMC FIX	N00255938	81,897.00	84,441.42	1-Sep-35	6.5000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00255979	56,223.00	57,370.45	1-Oct-15	5.5000% FNMA 10 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256030	76,646.00	75,210.41	1-Nov-15	5.5000% FNMA 10 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256033	2,588,425.00	2,638,241.52	1-Dec-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M1MRO	FNMA/FHLMC FIX	N00256088	8,935,522.00	7,175,702.23	1-Jan-36	6.5000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00256098	73,587.00	72,394.83	1-Feb-21	4.0000% FNMA 10 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256104	13,1085.00	132,333.93	1-Feb-21	5.0000% FNMA 15 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256173	499,489.00	518,456.49	1-Mar-38	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256179	9,996,402.00	9,275,853.17	1-Mar-38	6.5000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00256243	965,321.00	1,002,675.79	1-May-35	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256277	256,041.00	261,169.22	1-Jun-21	5.5000% FNMA 15 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256309	6,777,936.00	7,035,557.23	1-Jul-36	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256311	97,503.00	100,095.59	1-Jul-26	6.0000% FNMA 20 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256384	6,109,900.00	6,314,963.53	1-Sep-36	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256446	3,231,154.00	3,331,521.67	1-Oct-36	6.5000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00256480	60,653.00	61,866.57	1-Nov-21	5.5000% FNMA 15 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256493	28,558,496.00	29,445,584.16	1-Nov-36	6.5000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00256553	395,495.00	404,903.21	1-Jan-37	6.5000% FNMA 20 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256642	838,780.00	846,734.15	1-Mar-22	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256677	448,639.00	455,307.01	1-Apr-27	6.5000% FNMA 15 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256831	35,854.00	35,279.61	1-Apr-17	5.0000% FNMA 10 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256871	824,786.00	845,452.48	1-May-27	6.0000% FNMA 20 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256874	3,068,911.00	3,223,027.89	1-Jun-37	7.0000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256902	1,281,975.00	1,301,124.30	1-Jul-27	5.5000% FNMA 20 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256903	50,054.00	51,243.99	1-Jul-27	6.0000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256907	667,789.00	620,170.80	1-Jul-17	5.5000% FNMA 10 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256921	1,984,858.00	2,053,333.94	1-Jul-27	6.5000% FNMA 20 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256932	204,785.00	208,540.75	1-Jul-17	4.5000% FNMA 10 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256945	1,190,783.00	1,220,413.32	1-Aug-37	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256952	2,749,966.00	2,822,259.32	1-Aug-37	6.5000% FNMA 20 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256960	43,911,433.00	45,275,431.88	1-Aug-37	6.5000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00256980	23,784,031.00	24,532,822.84	1-Aug-37	6.5000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00256871	935,254.00	973,557.95	1-Aug-22	5.5000% FNMA 15 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256887	818,582.00	834,868.54	1-Sep-22	5.5000% FNMA 15 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256908	1,032,742.00	1,093,415.14	1-Sep-37	7.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256910	584,353.00	712,089.86	1-Sep-22	6.5000% FNMA 15 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256928	313,115.00	315,382.36	1-Oct-22	6.5000% FNMA 15 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256948	403,611.00	428,430.14	1-Oct-22	6.5000% FNMA 15 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256973	160,460.00	135,065.63	1-Nov-37	6.5000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00256984	842,814.00	892,329.04	1-Nov-37	7.0000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00256986	4,764,762.00	4,862,258.69	1-Nov-37	7.0000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00257004	212,781.00	217,881.23	1-Dec-37	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00257054	1,679,674.00	1,591,543.00	1-Jan-38	6.5000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00257066	2,795,789.00	2,941,594.56	1-Dec-37	7.5000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00257075	930,451.00	944,348.70	1-Feb-28	5.5000% FNMA 20 YEAR
9M1MRO	FNMA/FHLMC FIX	N00257087	31,503.00	33,252.88	1-Jan-38	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00257097	10,342,307.00	10,354,307.41	1-Feb-38	5.5000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00257101	89,157.00	89,004.23	1-Feb-28	5.0000% FNMA 20 YEAR
9M1MRO	FNMA/FHLMC FIX	N00257102	240,333.00	248,398.99	1-Feb-38	6.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00257103	4,230,726.00	4,405,162.59	1-Jan-35	7.0000% 10 IO/20YEAR AM POOLS
9M1MRO	FNMA/FHLMC FIX	N00257125	6,695,905.00	6,795,924.78	1-Jan-38	5.5000% FNMA 20 YEAR
9M1MRO	FNMA/FHLMC FIX	N00257132	1,804,602.00	1,801,843.86	1-Mar-38	5.0000% FNMA 10 YEAR
9M1MRO	FNMA/FHLMC FIX	N00257140	6,842,011.00	7,243,979.27	1-Mar-38	7.5000% FNMA SF 30 YEAR
9M1MRO	FNMA/FHLMC FIX	N00257141	485,686.00	510,376.81	1-Mar-26	7.0000% FNMA 20 YEAR
9M1MRO	FNMA/FHLMC FIX	N00257142	2,491,641.00	2,594,956.20	1-Mar-36	7.5000% 10 IO/20YEAR AM POOLS

9/12/12	MBS	FNMA/FHLMC FIX	N00555346	1,149,933.00	1,192,423.55	1-Mar-18	5.5000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00555328	855,083.00	880,268.84	1-Apr-33	6.0000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00555545	193,950.00	197,085.99	1-Jun-18	5.0000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00555549	13,545,044.00	13,903,020.69	1-Jun-18	5.0000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00555718	26,750,434.00	25,849,278.75	1-Aug-23	4.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00555729	25,498.00	26,665.86	1-May-23	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00555793	121,143.00	126,598.78	1-Mar-33	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00555885	19,498,696.00	19,967,240.31	1-Nov-18	5.0000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00555885	19,498,696.00	19,967,240.31	1-Nov-18	5.0000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00555885	1,527,400.00	1,558,277.22	1-Nov-18	5.0000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00555953	6,592.00	7,312.63	1-Mar-33	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00555967	758,169.00	772,023.07	1-Nov-33	5.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00556044	285,248.00	301,086.72	1-Oct-30	8.0000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00556281	114,101.00	113,552.59	1-Jun-30	8.0000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00556362	604,595.00	607,513.90	1-May-30	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00556372	74,537.00	74,711.38	1-Feb-30	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00556373	222,141.00	221,055.88	1-Feb-30	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00556375	108,201.00	107,344.21	1-Jul-38	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00556378	214,722.00	213,643.62	1-Jun-30	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00556380	163,996.00	163,170.39	1-Dec-29	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00556386	36,557.00	36,376.41	1-Apr-29	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00556392	176,932.00	176,088.39	1-Feb-30	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00561273	62,004.00	65,560.99	1-Jan-25	8.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00561429	177,608.00	176,738.89	1-Dec-30	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N005617430	93,523.00	93,060.59	1-Dec-30	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00567644	75,924.00	80,142.27	1-Feb-31	8.0000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00569915	8,607.00	8,763.87	1-Feb-15	7.0000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00569918	222,216.00	221,073.97	1-Jan-31	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00569920	41,764.00	41,558.48	1-Jan-31	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00569921	266,766.00	265,478.18	1-Jan-31	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00569929	88,547.00	89,519.18	1-Jan-31	4.2500% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00571836	35,209.00	38,266.42	1-Feb-31	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00576134	44,578.00	46,622.91	1-Apr-31	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00576660	315,888.00	333,337.10	1-Feb-21	8.0000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00581665	140,957.00	147,107.54	1-Jul-21	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00581791	20,155.00	21,311.38	1-Jul-31	8.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00584129	1,644.00	1,718.99	1-Sep-31	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00584998	116,193.00	121,522.30	1-May-31	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00591439	923,667.00	977,932.47	1-Aug-31	7.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00595729	349,963.00	359,170.07	1-Sep-11	5.0000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00597013	76,327.00	80,706.13	1-Aug-31	8.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00597196	39.00	38.84	1-Sep-31	5.2670% FNMA ARMS
9/12/12	MBS	FNMA/FHLMC FIX	N00598910	1,400.00	1,441.10	1-Sep-16	6.0000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00599310	12,863.00	13,017.08	1-Jul-11	6.0000% FNMA 10 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00600249	12,310.00	12,655.03	1-Aug-11	6.0000% FNMA 10 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00602288	655,382.00	622,509.35	1-Aug-31	8.0000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00602289	106,883.00	113,015.42	1-Aug-31	8.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00606217	149,578.00	154,599.59	1-Nov-31	6.3000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00606868	97,643.00	102,120.75	1-Oct-31	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00607751	511,338.00	540,675.63	1-Nov-31	8.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00609190	45,390.00	47,277.37	1-Sep-11	6.0000% FNMA 10 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00611034	104,406.00	107,459.42	1-Apr-17	6.5000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00613021	13,698.00	14,744.05	1-Nov-30	8.0000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00613028	439.00	456.96	1-Dec-30	8.0000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00614363	129,778.00	137,224.28	1-May-29	6.5000% FNMA/FHVA
9/12/12	MBS	FNMA/FHLMC FIX	N00618048	16,408.00	17,160.88	1-Dec-31	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00618198	67,814.00	69,712.78	1-Apr-32	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00621556	81,205.00	84,929.51	1-Dec-11	6.0000% FNMA 10 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00622533	36,111.00	37,199.27	1-Mar-32	5.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00622561	1,265,382.00	1,323,416.27	1-Apr-16	7.0000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00623107	64,591.90	66,214.83	1-Mar-31	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00623300	621,345.00	640,136.79	1-Jan-17	5.5000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00624109	132,198.00	138,260.58	1-Mar-32	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00625848	802,416.00	814,473.89	1-Jan-17	5.5000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00626726	533.00	551.87	1-Jan-17	7.0000% FNMA 15 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00627134	23,709.00	25,099.32	1-Jan-32	8.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00628076	312,568.00	329,935.30	1-Feb-32	8.0000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00628839	51,594.00	54,418.69	1-Jan-32	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00630038	33,299.00	34,783.55	1-Apr-32	6.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00630485	34,871.00	36,605.01	1-Nov-31	8.0000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00630519	51,901.00	55,452.71	1-Nov-31	8.5000% FNMA SF 30 YEAR
9/12/12	MBS	FNMA/FHLMC FIX	N00632288	54,935.00	57,454.04	1-Feb-32	6.5000% FNMA SF 30 YEAR

9M3FM0	N00672957	FNMA/FHLMC FIX	11,640,929.00	11,661,014.91	1-Dec-17	5.0000% FNMA 15 YEAR
9M3FM0	N00672965	FNMA/FHLMC FIX	12,355,133.00	10,449,018.61	1-Jan-18	5.0000% FNMA 15 YEAR
9M3FM0	N00672966	FNMA/FHLMC FIX	619,519.00	E32,281.56	1-Jan-32	6.0000% FNMA SF 30 YEAR
9M3FM0	N00672967	FNMA/FHLMC FIX	113,201.00	125,145.48	1-Feb-32	7.5000% FNMA SF 30 YEAR
9M3FM0	N00672968	FNMA/FHLMC FIX	1,405.00	1,355.57	1-Feb-32	6.1700% FNMA ARMS
9M3FM0	N00672969	FNMA/FHLMC FIX	895.00	950.51	1-Feb-32	6.2000% FNMA ARMS
9M3FM0	N00672970	FNMA/FHLMC FIX	800,940.00	8,611,194.78	1-Jan-33	7.0000% FNMA SF 30 YEAR
9M3FM0	N00672971	FNMA/FHLMC FIX	1,538,129.00	7,734,389.56	1-Aug-32	7.5000% FNMA SF 30 YEAR
9M3FM0	N00672972	FNMA/FHLMC FIX	139,215.00	109,168.75	1-Jun-12	5.0000% FNMA 10 YEAR
9M3FM0	N00672973	FNMA/FHLMC FIX	7,395,045.00	7,498,176.75	1-Jan-18	5.0000% FNMA 15 YEAR
9M3FM0	N00672974	FNMA/FHLMC FIX	1,945,282.50	1,945,282.50	1-Jan-18	5.0000% FNMA 15 YEAR
9M3FM0	N00672975	FNMA/FHLMC FIX	340,763.00	347,205.62	1-Feb-18	5.0000% FNMA 15 YEAR
9M3FM0	N00672976	FNMA/FHLMC FIX	2,651,371.00	2,696,322.27	1-Mar-18	5.0000% FNMA 15 YEAR
9M3FM0	N00672977	FNMA/FHLMC FIX	3,324,225.00	3,334,090.81	1-Mar-18	5.0000% FNMA 15 YEAR
9M3FM0	N00672978	FNMA/FHLMC FIX	196,561.00	202,855.39	1-Apr-33	6.0000% FNMA SF 30 YEAR
9M3FM0	N00672979	FNMA/FHLMC FIX	27,515.00	28,777.15	1-Feb-33	6.5000% FNMA SF 30 YEAR
9M3FM0	N00672980	FNMA/FHLMC FIX	1,214,893.00	1,228,472.04	1-Feb-18	5.0000% FNMA 15 YEAR
9M3FM0	N00672981	FNMA/FHLMC FIX	810,194.00	802,436.31	1-Feb-33	5.0000% FNMA 15 YEAR
9M3FM0	N00672982	FNMA/FHLMC FIX	38,441.00	40,204.04	1-Feb-33	4.9400% FNMA ARMS
9M3FM0	N00672983	FNMA/FHLMC FIX	2,187,057.00	2,217,997.30	1-Feb-33	5.0000% FNMA SF 30 YEAR
9M3FM0	N00672984	FNMA/FHLMC FIX	63,454.00	65,475.99	1-Feb-33	5.0000% FNMA SF 30 YEAR
9M3FM0	N00672985	FNMA/FHLMC FIX	4,425.00	4,477.67	1-Feb-33	5.0000% FNMA 10 YEAR
9M3FM0	N00672986	FNMA/FHLMC FIX	357,161.00	353,999.93	1-Apr-33	5.0000% FNMA SF 30 YEAR
9M3FM0	N00672987	FNMA/FHLMC FIX	233,373.00	209,853.87	1-Jun-34	5.0000% FNMA SF 30 YEAR
9M3FM0	N00672988	FNMA/FHLMC FIX	221,550.00	228,810.60	1-Sep-34	5.0000% FNMA SF 30 YEAR
9M3FM0	N00672989	FNMA/FHLMC FIX	4,031,383.00	4,095,640.61	1-Mar-18	5.0000% FNMA SF 30 YEAR
9M3FM0	N00672990	FNMA/FHLMC FIX	1,577,801.00	1,637,632.89	1-Mar-18	5.0000% FNMA 15 YEAR
9M3FM0	N00672991	FNMA/FHLMC FIX	437.00	218.27	1-Oct-32	5.0000% FNMA SF 30 YEAR
9M3FM0	N00672992	FNMA/FHLMC FIX	189.00	186.05	1-Feb-33	5.0000% FNMA ARMS
9M3FM0	N00672993	FNMA/FHLMC FIX	3,389,953.00	3,433,370.59	1-Mar-18	5.0000% FNMA 15 YEAR
9M3FM0	N00672994	FNMA/FHLMC FIX	69,013.00	89,774.99	1-Dec-21	5.0000% FNMA 15 YEAR
9M3FM0	N00672995	FNMA/FHLMC FIX	178,197.00	183,191.97	1-Mar-37	6.0000% FNMA SF 30 YEAR
9M3FM0	N00672996	FNMA/FHLMC FIX	165,615.00	174,516.57	1-Apr-24	8.0000% FNMA SF 30 YEAR
9M3FM0	N00672997	FNMA/FHLMC FIX	90,211.00	95,386.44	1-Jan-33	8.5000% FNMA SF 30 YEAR
9M3FM0	N00672998	FNMA/FHLMC FIX	33,859.00	41,088.97	1-Mar-33	8.5000% FNMA SF 30 YEAR
9M3FM0	N00672999	FNMA/FHLMC FIX	265.30	273.51	1-Jan-33	8.0000% FNMA SF 30 YEAR
9M3FM0	N00673000	FNMA/FHLMC FIX	114,495.00	120,858.97	1-Mar-33	8.0000% FNMA SF 30 YEAR
9M3FM0	N00673001	FNMA/FHLMC FIX	2,937,402.00	3,018,272.58	1-Apr-33	8.0000% FNMA SF 30 YEAR
9M3FM0	N00673002	FNMA/FHLMC FIX	334,895.00	344,361.36	1-Apr-18	5.0000% FNMA 15 YEAR
9M3FM0	N00673003	FNMA/FHLMC FIX	1,199.00	1,124.24	1-Sep-33	6.5000% FNMA 30YR (PRE PAYMENTS)
9M3FM0	N00673004	FNMA/FHLMC FIX	1,250.69	1,250.69	1-Mar-33	6.5000% FNMA 30YR (PRE PAYMENTS)
9M3FM0	N00673005	FNMA/FHLMC FIX	107,171.00	107,755.28	1-Jan-19	4.5000% FNMA 15 YEAR
9M3FM0	N00673006	FNMA/FHLMC FIX	408,069.00	419,333.09	1-Jan-33	6.0000% FNMA SF 30 YEAR
9M3FM0	N00673007	FNMA/FHLMC FIX	1,492,741.00	1,450,693.67	1-Jan-33	6.0000% FNMA SF 30 YEAR
9M3FM0	N00673008	FNMA/FHLMC FIX	248,407.00	259,769.52	1-Mar-33	5.0000% FNMA SF 30 YEAR
9M3FM0	N00673009	FNMA/FHLMC FIX	4,761,327.00	4,306,910.70	1-Mar-33	5.0000% FNMA 15 YEAR
9M3FM0	N00673010	FNMA/FHLMC FIX	1,257,445.00	1,119,426.65	1-Mar-33	5.0000% FNMA 15 YEAR
9M3FM0	N00673011	FNMA/FHLMC FIX	535,253.00	545,373.11	1-Mar-33	5.0000% FNMA SF 30 YEAR
9M3FM0	N00673012	FNMA/FHLMC FIX	1,871,044.00	1,825,924.35	1-Mar-33	5.0000% FNMA 15 YEAR
9M3FM0	N00673013	FNMA/FHLMC FIX	2,052,345.00	2,071,913.90	1-Jun-33	5.0000% FNMA 15 YEAR
9M3FM0	N00673014	FNMA/FHLMC FIX	752,472.00	766,583.22	1-Jun-33	5.0000% FNMA 15 YEAR
9M3FM0	N00673015	FNMA/FHLMC FIX	11,286,483.00	11,510,087.79	1-Jun-33	5.0000% FNMA SF 30 YEAR
9M3FM0	N00673016	FNMA/FHLMC FIX	7,482,616.00	7,624,033.70	1-Jun-18	5.0000% FNMA 15 YEAR
9M3FM0	N00673017	FNMA/FHLMC FIX	2,681,341.00	2,608,731.50	1-Jun-33	4.0000% FNMA ARMS
9M3FM0	N00673018	FNMA/FHLMC FIX	3,430,078.00	3,314,327.58	1-Jun-18	4.5000% FNMA SF 30 YEAR
9M3FM0	N00673019	FNMA/FHLMC FIX	3,516,940.00	3,521,195.22	1-Jun-15	5.0000% FNMA FNEO RATE
9M3FM0	N00673020	FNMA/FHLMC FIX	1,645,165.00	1,663,864.11	1-Jun-15	5.0000% FNMA 15 YEAR
9M3FM0	N00673021	FNMA/FHLMC FIX	158,688.00	163,744.95	1-Jun-33	5.0000% FNMA SF 30 YEAR
9M3FM0	N00673022	FNMA/FHLMC FIX	2,356,642.00	2,280,073.54	1-Jun-18	5.0000% FNMA SF 30 YEAR
9M3FM0	N00673023	FNMA/FHLMC FIX	4,762,470.00	4,390,770.00	1-Jun-08	7.0000% FNMA 15 YEAR
9M3FM0	N00673024	FNMA/FHLMC FIX	758,480.00	765,715.36	1-Jun-18	4.5000% FNMA 15 YEAR
9M3FM0	N00673025	FNMA/FHLMC FIX	1,166,476.00	1,153,742.14	1-Jun-18	4.5000% FNMA SF 30 YEAR
9M3FM0	N00673026	FNMA/FHLMC FIX	1,444,189.00	1,529,044.16	1-Jun-32	7.5000% FNMA SF 30 YEAR
9M3FM0	N00673027	FNMA/FHLMC FIX	357,338.00	372,011.64	1-Apr-16	6.5000% FNMA 15 YEAR
9M3FM0	N00673028	FNMA/FHLMC FIX	616,845.00	621,299.79	1-Feb-15	4.5000% FNMA 15 YEAR
9M3FM0	N00673029	FNMA/FHLMC FIX	1,600,055.00	1,625,955.50	1-Feb-15	5.0000% FNMA 15 YEAR
9M3FM0	N00673030	FNMA/FHLMC FIX	21,098,121.00	21,478,249.80	1-Mar-34	5.0000% FNMA SF 30 YEAR
9M3FM0	N00673031	FNMA/FHLMC FIX	21,098,121.00	21,478,249.80	1-Mar-34	5.0000% FNMA SF 30 YEAR
9M3FM0	N00673032	FNMA/FHLMC FIX	5,866,776.00	6,033,345.41	1-Mar-34	5.0000% FNMA SF 30 YEAR
9M3FM0	N00673033	FNMA/FHLMC FIX	6,521,448.00	6,523,613.38	1-Mar-34	4.5000% FNMA SF 30 YEAR
9M3FM0	N00673034	FNMA/FHLMC FIX	4,369,945.00	4,393,774.76	1-Mar-19	4.5000% FNMA 15 YEAR
9M3FM0	N00673035	FNMA/FHLMC FIX	3,358,275.00	3,459,495.13	1-Nov-18	7.0000% FNMA 15 YEAR

9M3FM0	MBS	N00725317	1,265,244.00	1,303,378.76	1-Aug-17	7.5000% FIMA 15 YEAR
9M3FM0	MBS	N00725318	1,048,878.00	1,110,182.35	1-Jul-17	7.5000% FIMA SF 30 YEAR
9M3FM0	MBS	N00725319	1,558,656.00	1,558,248.75	1-Jan-15	7.0000% FIMA 15 YEAR
9M3FM0	MBS	N00725401	1,416,612.00	153,336.33	1-Jan-34	5.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00725414	418,481.00	421,768.57	1-May-19	4.5000% FIMA 15 YEAR
9M3FM0	MBS	N00725418	66,895.00	69,928.37	1-May-34	6.5000% FIMA SF 30 YEAR
9M3FM0	MBS	N00725425	14,729,127.00	14,893,908.71	1-Jan-34	6.5000% FIMA SF 30 YEAR
9M3FM0	MBS	N00725438	167,016.00	174,675.85	1-Jan-34	6.5000% FIMA SF 30 YEAR
9M3FM0	MBS	N00725510	26,299.00	27,379.35	1-Jul-17	6.5000% FIMA 15 YEAR
9M3FM0	MBS	N00725538	533,280.00	536,187.68	1-Jan-19	4.5000% FIMA 15 YEAR
9M3FM0	MBS	N00725565	161,572.00	160,533.98	1-Jun-19	4.5000% FIMA SF 30 YEAR
9M3FM0	MBS	N00725568	344,906.00	381,381.05	1-Jun-34	6.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00725590	583,961.00	189,160.47	1-Aug-34	6.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00725703	584,224.00	703,676.78	1-Aug-34	7.0000% FIMA 15 YEAR
9M3FM0	MBS	N00725746	39,123.00	40,304.32	1-Nov-18	6.5000% FIMA 15 YEAR
9M3FM0	MBS	N00725870	277,633.00	289,033.17	1-Dec-15	6.5000% FIMA SF 30 YEAR
9M3FM0	MBS	N00725880	109,561.00	114,528.35	1-Sep-34	6.5000% FIMA SF 30 YEAR
9M3FM0	MBS	N00725954	453.00	466.80	1-May-11	7.0000% FIMA 15 YEAR
9M3FM0	MBS	N00726341	6,631,174.00	6,694,377.25	1-Jul-18	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00727336	1,987,493.00	2,006,456.89	1-Jul-18	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00727361	259,470.00	264,375.28	1-Aug-18	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00727587	47,674.00	50,475.32	1-Jun-33	7.5000% FIMA SF 30 YEAR
9M3FM0	MBS	N00728353	3,885,453.00	3,856,919.61	1-Jul-19	5.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00729818	218,433.00	221,975.70	1-Feb-19	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00733870	11,880.00	12,216.06	1-Oct-32	6.5000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735009	23,641,495.58	23,641,495.58	1-May-19	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00735029	11,423,801.00	11,644,672.83	1-May-19	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00735010	50,234.00	51,048.65	1-Nov-19	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00735022	4,066.00	4,111.37	1-Dec-34	5.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735059	6,360,184.00	6,264,159.29	1-Oct-19	4.0000% FIMA 15 YEAR
9M3FM0	MBS	N00735141	2,505,033.00	2,550,166.70	1-Jan-35	5.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735224	2,773,036.00	2,822,986.22	1-Feb-35	5.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735255	19,216,280.00	19,323,075.72	1-Feb-35	4.5000% FIMA 15 YEAR
9M3FM0	MBS	N00735378	904,114.00	909,044.61	1-Oct-19	4.5000% FIMA 15 YEAR
9M3FM0	MBS	N00735392	23,049,432.00	23,100,663.49	1-Feb-20	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00735392	6,421,897.00	6,609,510.18	1-Feb-20	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00735407	4,462,866.00	4,558,566.06	1-Apr-20	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00735500	2,814,424.00	2,959,824.13	1-May-35	5.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735502	394,928.00	426,135.86	1-Apr-35	6.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735503	3,333,808.00	3,120,161.48	1-Apr-35	6.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735549	359,402.00	379,658.64	1-Dec-32	6.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735661	26,502,703.00	26,223,257.58	1-Dec-17	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00735661	23,778,592.00	24,450,420.09	1-Dec-17	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00735664	55,754.00	57,626.38	1-Jun-35	6.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735790	1,467,602.00	1,456,177.00	1-Dec-19	4.5000% FIMA 15 YEAR
9M3FM0	MBS	N00735800	224,277.00	236,738.47	1-Jan-35	8.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735835	2,438,696.00	2,532,737.75	1-Aug-35	9.0000% FIMA-GUAR VTC PASS THRU 30YR
9M3FM0	MBS	N00735847	19,561,384.00	19,931,217.52	1-Dec-15	9.0000% FIMA-GUAR VTC PASS THRU 30YR
9M3FM0	MBS	N00735852	8,397,742.00	8,711,194.68	1-Apr-35	5.0000% FIMA-GUAR VTC PASS THRU 30YR
9M3FM0	MBS	N00735853	8,164,219.00	8,479,052.31	1-Jul-35	6.0000% FIMA-GUAR VTC PASS THRU 30YR
9M3FM0	MBS	N00735881	205,192.00	203,451.79	1-Nov-34	6.0000% FIMA 30YR PREPAYMENT(S)
9M3FM0	MBS	N00735883	3,163,528.00	3,167,624.41	1-Oct-35	5.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735919	653,833.00	649,733.04	1-Oct-20	4.5000% FIMA 15 YEAR
9M3FM0	MBS	N00735924	25,387.00	26,152.32	1-Nov-18	7.0000% FIMA 15 YEAR
9M3FM0	MBS	N00735926	3,991,033.00	3,869,811.55	1-Oct-20	4.5000% FIMA 15 YEAR
9M3FM0	MBS	N00735961	204,431.00	197,594.09	1-Sep-33	4.5000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735969	1,726,560.00	1,821,436.59	1-Dec-25	9.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00735973	508,254.00	536,113.77	1-Jan-26	7.5000% FIMA SF 30 YEAR
9M3FM0	MBS	N00740228	653,905.00	684,708.89	1-Sep-33	5.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00740553	8,719,524.00	8,719,776.11	1-Nov-18	4.0000% FIMA 15 YEAR
9M3FM0	MBS	N00740711	380,312.00	387,805.30	1-Sep-18	4.5000% FIMA 15 YEAR
9M3FM0	MBS	N00742083	156,802.00	159,984.28	1-Mar-19	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00742085	4,436,857.00	4,331,059.40	1-Apr-19	4.0000% FIMA 15 YEAR
9M3FM0	MBS	N00743488	45,001.00	46,163.28	1-Oct-23	6.0000% FIMA 20 YEAR
9M3FM0	MBS	N00744171	313,537.00	316,723.50	1-Sep-18	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00744386	8,501,932.00	9,881,588.76	1-Oct-18	5.0000% FIMA 15 YEAR
9M3FM0	MBS	N00745000	134,218.00	137,409.47	1-Oct-35	6.0000% FIMA SF 30 YEAR
9M3FM0	MBS	N00745023	266,163.00	326,103.08	1-Nov-35	6.5000% FIMA SF 30 YEAR
9M3FM0	MBS	N00745097	177,454.00	184,740.57	1-Sep-19	6.5000% FIMA 15 YEAR
9M3FM0	MBS	N00745163	11,523.00	11,969.34	1-Dec-35	6.5000% FIMA 15 YEAR
9M3FM0	MBS	N00745179	28,764,878.00	30,327,722.82	1-Feb-17	7.0000% FIMA 15 YEAR
9M3FM0	MBS	N00745179	14,595,422.00	14,973,251.63	1-Apr-19	5.0000% FIMA 15 YEAR

9M3FMD	MBS	FNMA/FHLMC FIX	N00745191	154,062.00	106,144.81	1-Jan-21	5.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745272	32,301,878.00	32,478,022.87	1-Oct-19	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745272	32,301,878.00	32,478,022.87	1-Oct-19	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745272	32,301,878.00	32,478,022.87	1-Oct-19	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745272	24,118,435.00	24,248,975.45	1-Oct-19	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745275	237,686.00	235,940.81	1-Feb-36	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745378	2,895,522.00	2,874,678.80	1-Apr-34	7.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745392	2,603,696.00	2,597,174.25	1-Apr-20	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745395	27,068,198.00	27,216,809.38	1-Apr-20	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745418	37,033,096.00	37,810,118.13	1-Apr-38	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745511	469,382.00	468,855.93	1-Mar-38	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745516	38,940,778.00	39,376,427.95	1-Mar-38	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745516	38,940,778.00	39,376,427.95	1-Mar-38	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745516	38,940,778.00	39,376,427.95	1-Mar-38	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745516	38,940,778.00	39,376,427.95	1-Mar-38	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745516	24,922,638.00	25,200,913.89	1-Mar-38	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745581	917,018.00	931,881.42	1-Aug-20	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745583	7,111,132.00	7,235,744.81	1-Aug-20	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745583	8,444,056.00	8,727,458.39	1-Jun-35	6.5000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745583	13,642,318.00	14,260,559.24	1-Jun-34	6.5000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745731	4,041,786.00	4,066,914.46	1-Jun-21	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745734	34,207,486.00	34,854,190.71	1-Jan-21	5.0000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745734	17,514,217.00	17,846,343.65	1-Jan-21	5.0000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745737	34,069,078.00	34,713,187.53	1-Mar-21	5.0000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745737	34,069,078.00	34,713,187.53	1-Mar-21	5.0000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745737	34,069,078.00	34,713,187.53	1-Mar-21	5.0000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745737	19,751,217.00	20,124,638.16	1-Mar-21	5.0000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745802	27,928,113.00	28,592,278.35	1-Jul-36	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745813	32,324,368.00	32,535,498.64	1-Mar-20	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745869	482,272.00	507,959.29	1-Mar-38	6.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745899	1,283,781.00	1,359,203.32	1-Nov-22	7.5000% FNMA 20 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745922	500,000.00	516,791.56	1-Nov-26	7.5000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745943	415,598.00	428,843.37	1-Nov-33	6.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00745986	10,001,108.00	10,251,502.67	1-Nov-20	5.9000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00747150	2,412,041.00	2,489,422.05	1-Oct-33	5.9000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00747785	5,560,825.00	5,495,493.85	1-Oct-33	6.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00747784	38,321.00	38,613.10	1-Oct-18	4.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00747875	6,638,030.00	6,548,105.58	1-Jul-13	3.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00748922	4,473,735.00	4,412,128.86	1-Nov-18	4.0000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00750067	472,632.00	475,209.92	1-Jan-19	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00750400	187,108.00	188,128.95	1-Jan-19	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00751103	35,121.00	37,513.46	1-Feb-34	9.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FMD	MBS	FNMA/FHLMC FIX	N00751334	888,976.00	895,970.84	1-Oct-33	8.5000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00753142	349,414.00	360,548.89	1-Jan-34	6.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00753142	230,410.00	237,752.34	1-Jan-34	6.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00753165	155,590.00	145,637.26	1-Dec-33	4.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC ARM	N00753468	82,076.00	86,639.43	1-Apr-32	8.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC ARM	N00754622	1,585.00	1,539.95	1-Nov-33	7.3800% FNMA ARMS
9M3FMD	MBS	FNMA/FHLMC FIX	N00754734	824,590.00	837,894.05	1-Nov-19	5.0000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00754936	52,402.00	57,535.83	1-Oct-30	8.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00755613	607,175.00	640,915.71	1-Jul-30	8.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00756200	2,525,408.00	2,525,885.77	1-Dec-33	6.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00756418	77,592.00	85,584.43	1-Jun-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FMD	MBS	FNMA/FHLMC FIX	N00756521	876,226.00	814,405.95	1-Feb-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FMD	MBS	FNMA/FHLMC FIX	N00756591	58,157.00	101,942.39	1-Aug-34	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00758039	135,928.00	143,776.49	1-Jan-34	7.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00759184	286,410.00	287,971.40	1-Jan-34	6.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00759742	200,338.00	226,721.81	1-Dec-33	6.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00759893	355,616.00	369,940.95	1-Jan-34	6.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00761036	1,046,592.00	1,052,299.59	1-Jan-19	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00761036	1,011,635.00	1,017,151.28	1-Jan-19	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00761161	17,387.00	17,481.69	1-Apr-19	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00761248	1,000,356.00	976,722.25	1-Jan-19	4.0000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00761257	2,123,296.00	2,134,874.81	1-Feb-19	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00761275	159,233.00	160,101.12	1-Feb-19	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00761304	477,383.00	474,317.31	1-Feb-19	4.5000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00761420	14,328.00	13,990.28	1-Feb-19	4.0000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00761459	9,918,519.00	10,177,245.20	1-Sep-18	5.0000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00761491	174,487.00	176,439.40	1-Sep-19	5.0000% FNMA SF 30 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00763027	15,181.00	15,636.37	1-Jul-16	7.0000% FNMA 15 YEAR
9M3FMD	MBS	FNMA/FHLMC FIX	N00763232	79,290.00	79,722.33	1-Jan-19	4.5000% FNMA 15 YEAR

9M3FV0	MBS	N00763422	441,387.00	463,794.42	1-Feb-13	4.5000% FNMA 15 YEAR
9M3FV0	MBS	N00763466	2,912,897.88	2,911,358.91	1-Aug-34	5.0000% FNMA SF 30 YEAR
9M3FV0	MBS	N00765429	520,122.00	667,148.47	1-Jan-31	7.5000% FNMA SF 30 YEAR
9M3FV0	MBS	N00768442	173,705.00	169,403.56	1-Mar-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00768564	139,868.00	147,639.23	1-Jun-31	8.0000% FNMA SF 30 YEAR
9M3FV0	MBS	N00767658	64,652.00	65,269.02	1-Feb-35	5.0000% FNMA 15 YEAR
9M3FV0	MBS	N00767791	29,809.00	29,971.54	1-Mar-19	4.5000% FNMA 15 YEAR
9M3FV0	MBS	N00768523	1,598,224.00	1,627,019.02	1-Apr-34	5.5000% FNMA SF 30 YEAR
9M3FV0	MBS	N00769021	548,514.00	578,991.28	1-Feb-31	8.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00769304	568,594.00	571,694.69	1-Jan-19	4.5000% FNMA 15 YEAR
9M3FV0	MBS	N00769457	29,284.00	29,412.96	1-Jun-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00769493	72,853.00	75,454.92	1-Feb-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00769745	2,876,602.00	2,928,430.69	1-Feb-34	5.0000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00769769	2,971,769.00	2,971,295.85	1-Feb-34	5.0000% FNMA SF 30 YEAR
9M3FV0	MBS	N00770035	184,517.00	187,503.83	1-Feb-19	5.0000% FNMA 15 YEAR
9M3FV0	MBS	N00771264	17,805.00	17,923.44	1-Jun-19	4.5000% FNMA 15 YEAR
9M3FV0	MBS	N00773516	2,339,745.34	2,339,745.34	1-Sep-16	5.0000% FNMA 15 YEAR
9M3FV0	MBS	N00774296	203,783.00	199,949.13	1-Jun-19	4.5000% FNMA 15 YEAR
9M3FV0	MBS	N00774834	568,827.00	564,643.26	1-Mar-34	5.0000% FNMA SF 30 YEAR
9M3FV0	MBS	N00775264	328,836.00	338,184.34	1-Mar-34	5.0000% FNMA SF 30 YEAR
9M3FV0	MBS	N00775342	22,608.00	22,923.21	1-May-34	5.0000% FNMA 15 YEAR
9M3FV0	MBS	N00776239	335,511.00	410,969.31	1-May-34	5.0000% FNMA SF 30 YEAR
9M3FV0	MBS	N00776908	2,656,421.00	2,812,485.41	1-Jun-29	7.5000% FNMA SF 30 YEAR
9M3FV0	MBS	N00776974	461,512.00	469,078.35	1-Jun-34	5.5000% FNMA SF 30 YEAR
9M3FV0	MBS	N00777186	1,333,812.00	1,341,395.55	1-Apr-19	4.5000% FNMA 15 YEAR
9M3FV0	MBS	N00778260	218,407.00	222,965.83	1-May-18	5.0000% FNMA 15 YEAR
9M3FV0	MBS	N00778671	171,689.00	172,828.82	1-May-19	4.5000% FNMA 15 YEAR
9M3FV0	MBS	N00778747	6,111.00	8,423.30	1-Jun-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00780242	61,382.00	59,632.05	1-May-19	4.0000% FNMA 15 YEAR
9M3FV0	MBS	N00780433	539,997.00	535,031.00	1-Jun-34	5.0000% FNMA SF 30 YEAR
9M3FV0	MBS	N00780801	5,481,521.00	5,637,359.32	1-Aug-34	6.0000% FNMA SF 30 YEAR
9M3FV0	MBS	N00781046	1,422,483.00	1,412,036.29	1-Mar-34	5.0000% FNMA SF 30 YEAR
9M3FV0	MBS	N00781775	117,802.00	122,344.79	1-Sep-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00782304	163,334.00	158,480.51	1-Oct-33	6.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00783349	436,766.00	447,153.61	1-Nov-36	6.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00783403	853,948.00	934,479.89	1-Nov-34	6.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00783433	10,611.00	11,200.38	1-Nov-30	8.0000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00783705	9,900.00	9,916.43	1-Nov-30	8.0000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00785082	1,418.00	1,460.44	1-Jun-09	7.0000% FNMA 15 YEAR
9M3FV0	MBS	N00785952	469,136.00	462,504.87	1-Jun-34	4.5800% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00786309	256,040.00	233,985.63	1-Jul-34	6.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00786623	562,351.00	589,868.87	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00786551	295,265.00	306,651.35	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00786574	141,392.00	146,843.94	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00786831	5,811.00	5,151.18	1-Aug-34	7.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00786849	331,182.00	371,810.92	1-Oct-31	7.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00787197	328,451.00	331,781.71	1-Dec-20	5.0000% FNMA 15 YEAR
9M3FV0	MBS	N00787540	3,044,023.00	3,181,408.40	1-Dec-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00787555	276,679.00	286,206.10	1-Feb-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00787585	1,051,435.00	1,091,980.77	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00787771	56,581.00	101,010.01	1-Sep-31	6.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00787810	521,984.00	542,113.46	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00788011	20,933.00	21,582.38	1-Aug-34	6.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00788070	296,381.00	291,026.01	1-Sep-19	5.0000% FNMA 15 YEAR
9M3FV0	MBS	N00788138	1,492,456.00	1,580,149.82	1-Nov-29	7.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00788265	4,776,585.00	4,960,732.09	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00788586	6,944.00	7,211.98	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00788603	832,197.00	847,192.66	1-Jun-34	5.0000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00790190	1,028,515.00	1,039,660.57	1-Jun-34	5.0000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00790222	20,950.00	21,385.73	1-Aug-34	6.0000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00790406	1,462,751.00	1,504,336.83	1-Sep-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00790434	5,708,148.00	5,800,727.84	1-Sep-19	5.0000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00790463	2,424,615.00	2,421,540.14	1-Sep-34	5.3450% FNMA ARMS
9M3FV0	MBS	N00791054	6,988.00	7,304.50	1-Jul-34	6.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00791107	8,195.00	8,610.69	1-Jul-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00791264	135,007.00	144,367.34	1-Sep-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
9M3FV0	MBS	N00791337	704,214.00	736,142.78	1-Sep-34	6.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00791879	90,844.00	94,963.08	1-Aug-34	6.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00791883	561,000.00	576,948.88	1-Aug-34	6.0000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00793131	2,087,158.00	2,209,778.45	1-Nov-29	7.5000% FNMA-SF 30 YEAR
9M3FV0	MBS	N00793181	61,383.00	63,178.76	1-Jul-15	6.0000% FNMA 15 YEAR
9M3FV0	MBS	N00793529	82,175.00	83,987.34	1-Aug-24	6.5000% FNMA-GUAR MTG PASS THRU-30YR

91M4EK0	NBS	FNMA/FHLMC FIX	N00793683	151,101.00	155,977.95	1-Sep-34	6.0000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N007938116	112,667.00	116,257.54	1-Aug-34	6.0000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N007939220	269,527.00	298,753.14	1-Sep-34	6.0000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00794202	18,749.00	18,851.32	1-May-18	4.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00795754	155,613.00	162,002.78	1-Jul-14	6.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00796223	1,253,322.00	1,269,370.18	1-Sep-34	6.0000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00796223	15,920.00	16,534.16	1-Nov-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00798105	11,889.00	12,451.01	1-Oct-14	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00799404	453,258.00	460,609.48	1-Oct-14	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC ARM	N00800393	8,192,246.00	8,208,036.08	1-Nov-34	6.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC ARM	N00800493	15,902.00	16,516.50	1-Nov-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00801461	168,833.00	177,312.01	1-Nov-34	6.5000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00801782	1,683,951.00	1,725,578.58	1-Feb-37	6.0000% FNMA ARMS
91M4EK0	NBS	FNMA/FHLMC FIX	N00803519	7,147.00	7,422.00	1-Nov-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00803709	205,367.00	213,356.76	1-Sep-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00803899	5,373,655.00	5,460,808.91	1-Dec-19	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00804817	133,000.00	129,002.95	1-Dec-34	6.5000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00805167	75,840.00	78,764.41	1-Jan-35	6.5000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00805690	19,438.00	20,185.94	1-Sep-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00806024	348,692.00	354,347.12	1-Jan-20	6.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00807390	189,949.00	191,207.31	1-Jun-32	7.0000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00811505	299,300.00	305,291.03	1-Oct-20	6.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00813873	304,622.00	310,719.51	1-May-20	6.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00813888	16,428.00	16,320.70	1-Jun-20	6.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00813940	2,639,447.00	2,694,339.03	1-Dec-20	6.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00814709	517,912.00	535,294.17	1-Apr-35	6.5000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00818139	827,075.00	834,958.52	1-Feb-21	6.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00816301	2,284,784.00	2,307,603.03	1-Mar-20	6.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00816870	13,441,187.00	13,005,188.88	1-Mar-35	6.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00818018	707,454.00	724,277.93	1-Mar-37	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00819008	41,792.00	43,403.97	1-Apr-35	6.5000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00820084	33,662.00	35,167.97	1-Apr-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC ARM	N00820113	6,168,486.06	6,168,383.37	1-Nov-34	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00821654	177,141.00	175,840.11	1-Jul-35	5.0000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00822000	1,423,388.00	1,412,915.32	1-Jul-35	5.0000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00822747	56,110.00	57,993.66	1-May-35	6.5000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00823051	146,058.00	151,894.77	1-Jun-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00823345	8,101,395.00	8,188,462.35	1-Aug-35	6.5000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC ARM	N00823478	1,244,438.00	1,222,665.32	1-Jan-35	4.3160% FNMA ARMS
91M4EK0	NBS	FNMA/FHLMC FIX	N00823756	886,206.00	935,446.11	1-Nov-25	8.0000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00824160	11,175.00	11,402.85	1-Apr-20	5.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00824657	125,580.00	130,422.29	1-Sep-20	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00825607	40,874.00	41,263.40	1-Jun-35	5.0000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00825923	34,009.00	34,332.93	1-Sep-20	5.0000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00825924	425,033.00	429,343.38	1-Sep-20	5.0000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC ARM	N00826925	252,528.00	255,038.53	1-Oct-20	5.0000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC ARM	N00826952	6,603,187.00	6,648,984.84	1-Jun-35	4.9010% FNMA ARMS
91M4EK0	NBS	FNMA/FHLMC ARM	N00826955	2,347,547.00	2,365,900.74	1-Jun-35	5.0000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC ARM	N00828437	8,103,752.00	8,123,514.52	1-Jun-35	4.6730% FNMA ARMS
91M4EK0	NBS	FNMA/FHLMC ARM	N00827784	1,685,220.00	1,695,398.75	1-Jun-35	4.4692% FNMA ARMS
91M4EK0	NBS	FNMA/FHLMC ARM	N00827785	2,751,336.00	2,792,668.12	1-Jul-35	4.9410% FNMA ARMS
91M4EK0	NBS	FNMA/FHLMC FIX	N00827774	882,304.00	910,224.32	1-Jul-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00827816	117,823.00	123,524.89	1-Jan-35	6.0000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00828386	21,677.00	22,513.08	1-Jun-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00829195	17,952.00	17,819.74	1-Jun-35	5.0000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00829693	98,062.00	99,552.52	1-Sep-20	5.0000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00829995	126,700.00	128,481.84	1-May-25	5.0000% FNMA 20 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00830654	152,325.00	153,899.65	1-Nov-20	5.0000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00830691	18,487.00	19,200.36	1-Aug-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00830982	687,454.00	715,963.99	1-Aug-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00831054	1,037,133.00	1,047,851.88	1-Oct-20	5.0000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00831131	66,260.00	67,249.97	1-Nov-25	5.5000% FNMA 20 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00831526	102,384.00	104,381.15	1-Jun-21	5.5000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00831735	271,388.00	280,466.67	1-Aug-35	6.5000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00831808	2,875,583.00	2,872,094.80	1-Oct-35	6.5000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00831946	1,710,389.00	1,767,794.10	1-Dec-35	6.5000% FNMA SF 30 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00832265	355,696.00	369,414.59	1-Aug-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00833003	255,114.00	257,701.28	1-Sep-20	5.0000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00833188	208,080.00	210,200.75	1-Sep-20	5.0000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00833221	94,852.00	94,346.81	1-Sep-20	5.0000% FNMA 15 YEAR
91M4EK0	NBS	FNMA/FHLMC FIX	N00833574	197,917.00	205,549.17	1-Aug-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00833563	755,875.00	785,023.81	1-Sep-35	6.5000% FNMA-GUAR MTG PASS THRU-30YR
91M4EK0	NBS	FNMA/FHLMC FIX	N00833616	917,966.00	984,084.91	1-Jan-35	7.0000% FNMA SF 30 YEAR

91M4EKO	FNMA/FHLMG FIX	N00835131	2,703,727.00	2,703,725.11	1-Sep-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00835144	1,018,146.00	1,010,959.57	1-Oct-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00835565	12,686,489.00	13,335,764.31	1-Oct-35	6.0000% FNMA SF 30YR-PUERTO RICO
91M4EKO	FNMA/FHLMG FIX	N00835566	12,109,345.00	12,636,857.85	1-Oct-35	6.0000% FNMA SF 30YR-PUERTO RICO
91M4EKO	FNMA/FHLMG FIX	N00835780	2,433,725.00	2,351,738.93	1-Sep-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00835781	198,685.00	204,289.53	1-Oct-35	5.0000% FNMA-GUAR MTC PASS THRU-30YR
91M4EKO	FNMA/FHLMG FIX	N00837986	26,935.00	27,191.65	1-Oct-20	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00837281	362,943.00	357,710.12	1-Jul-35	5.0000% FNMA-GUAR MTC PASS THRU-30YR
91M4EKO	FNMA/FHLMG FIX	N00837282	1,021,514.00	1,014,953.92	1-Aug-20	4.5000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00837986	12,215.00	12,125.09	1-Sep-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00838552	457,702.00	471,197.63	1-Oct-35	5.0000% FNMA-GUAR MTC PASS THRU-30YR
91M4EKO	FNMA/FHLMG FIX	N00835330	939,633.00	949,163.04	1-Nov-35	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00839118	649,253.00	671,043.94	1-Nov-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00839195	2,857,673.00	2,957,335.32	1-Nov-35	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00839345	359,491.00	374,158.93	1-Feb-17	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00840270	57,760.00	58,636.79	1-Nov-21	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00840578	587,187.00	593,152.27	1-Oct-20	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00841943	539,604.00	560,412.28	1-Nov-35	5.0000% FNMA-GUAR MTC PASS THRU-30YR
91M4EKO	FNMA/FHLMG FIX	N00841967	1,211,562.00	1,252,255.28	1-May-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00842059	214,483.00	212,137.82	1-Aug-25	5.0000% FNMA 20 YEAR
91M4EKO	FNMA/FHLMG FIX	N00842232	750,829.00	817,370.10	1-Sep-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00842231	36,650.00	38,603.85	1-Sep-35	7.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00842352	56,656.00	57,156.82	1-Oct-23	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG ARM	N00844215	453.00	453.70	1-Nov-35	4.7500% FNMA ARMS
91M4EKO	FNMA/FHLMG FIX	N00844444	14,804.00	14,695.27	1-Dec-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00844736	66,877.00	69,455.58	1-Dec-35	5.0000% FNMA-GUAR MTC PASS THRU-30YR
91M4EKO	FNMA/FHLMG FIX	N00844780	991,135.00	993,656.15	1-Oct-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00844917	704,357.00	699,873.65	1-Nov-20	4.5000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00845113	465,001.00	470,271.79	1-Jul-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00845340	4,155.00	4,124.55	1-Jan-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00845396	922,288.00	957,853.28	1-Jan-36	5.0000% FNMA-GUAR MTC PASS THRU-30YR
91M4EKO	FNMA/FHLMG FIX	N00845450	227,785.00	232,345.37	1-Jan-21	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00846339	847,882.00	876,307.38	1-Nov-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00846420	95,162.00	99,771.52	1-Nov-35	7.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00847932	91,573.00	93,407.44	1-Dec-22	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00849079	1,338,694.00	1,390,306.71	1-Jan-36	5.0000% FNMA-GUAR MTC PASS THRU-30YR
91M4EKO	FNMA/FHLMG FIX	N00849385	596,060.00	191,316.53	1-Dec-18	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00849422	739,351.00	745,850.03	1-Nov-20	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00849907	123,619.00	130,310.13	1-Oct-34	7.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00849994	106,477.00	109,591.95	1-Jan-21	6.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00850065	1,646,543.00	1,685,699.70	1-Aug-38	6.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00850089	4,618,471.00	4,773,478.77	1-Nov-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00850252	1,030,542.00	1,058,953.93	1-Dec-35	6.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00850837	5,314,032.00	5,418,953.84	1-Nov-35	5.0000% FNMA-GUAR MTC PASS THRU-30YR
91M4EKO	FNMA/FHLMG FIX	N00851343	1,385,738.00	1,432,246.00	1-Feb-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00851831	800,021.00	812,196.97	1-Feb-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00851802	352,291.00	365,893.90	1-Jan-21	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00852594	634,745.00	644,399.00	1-Feb-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00852694	499,698.00	511,890.10	1-Apr-36	6.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00854461	112,978.00	117,335.77	1-Dec-35	5.0000% FNMA-GUAR MTC PASS THRU-30YR
91M4EKO	FNMA/FHLMG FIX	N00855335	298,251.00	308,301.98	1-Feb-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00856473	1,634,356.00	1,740,896.15	1-Feb-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00856613	820,329.00	851,691.27	1-Jan-35	5.0000% FNMA-GUAR MTC PASS THRU-30YR
91M4EKO	FNMA/FHLMG FIX	N00856817	11,000,693.00	11,287,659.54	1-Apr-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00856820	2,111,586.00	2,135,203.28	1-Apr-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00870638	239,075.00	243,799.88	1-Oct-21	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00870809	283,542.00	290,284.66	1-Oct-36	6.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00870838	1,336,634.00	1,366,472.45	1-Oct-36	6.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00870994	240,109.00	245,818.97	1-Dec-35	6.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00871024	98,692.00	101,038.69	1-Dec-38	6.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00872800	91,264.00	82,690.23	1-Jun-21	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00876205	1,000,000.00	1,033,562.03	1-Sep-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00876472	787,359.00	809,484.45	1-Feb-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00878514	760,595.00	772,151.69	1-Feb-35	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00878596	597,468.00	620,508.27	1-Jan-35	5.0000% FNMA-GUAR MTC PASS THRU-30YR
91M4EKO	FNMA/FHLMG FIX	N00878704	110,089.00	111,137.46	1-Nov-23	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG FIX	N00879324	703,218.00	719,941.99	1-Nov-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00879409	239,038.00	243,922.51	1-Feb-21	5.0000% FNMA 15 YEAR
91M4EKO	FNMA/FHLMG ARM	N00879734	34,621,675.00	35,211,871.23	1-Feb-39	5.6153% FNMA ARMS
91M4EKO	FNMA/FHLMG FIX	N00880167	3,324,286.00	3,376,065.43	1-Feb-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00880213	844,207.00	872,541.06	1-Feb-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00880301	11,736,284.00	11,914,768.15	1-Apr-36	5.0000% FNMA SF 30 YEAR
91M4EKO	FNMA/FHLMG FIX	N00880344	516,287.00	536,196.20	1-Feb-36	5.6530% FNMA-GUAR MTC PASS THRU-30YR

91M4EK0	MBS	FNMA/FHLMC FIX	N00860693	11,933,938.00	12,285,373.01	1-Apr-36	6.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00860692	155,859.00	200,839.83	1-Nov-21	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00861243	1,000,919.00	1,044,521.13	1-Nov-30	6.5000% FNMA SF 30YR-(PUERTO RICO)
91M4EK0	MBS	FNMA/FHLMC FIX	N00861234	1,964,263.00	2,010,975.72	1-Sep-36	6.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00861605	374,599.00	384,830.74	1-Feb-36	5.5000% FNMA 20YR (PRE-PAYMENTS)
91M4EK0	MBS	FNMA/FHLMC FIX	N00861626	319,483.00	326,677.73	1-Jan-21	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00861759	1,651,999.00	1,694,279.06	1-May-31	6.0000% FNMA 25 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00861288	262,288.00	267,537.79	1-Jul-21	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00861393	864,328.00	893,336.66	1-Jun-36	6.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00864139	84,677.30	86,371.68	1-Jun-21	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00864913	57,249.00	58,619.37	1-Mar-37	6.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00865071	92,695.00	94,539.74	1-May-21	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC ARM	N00865358	3,348,645.00	4,022,464.05	1-Jul-36	5.9700% FNMA ARMS
91M4EK0	MBS	FNMA/FHLMC FIX	N00865700	226,091.00	230,615.87	1-Oct-31	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00865705	801,213.00	826,104.16	1-Oct-36	6.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC ARM	N00866034	395,960.00	399,034.72	1-Jul-36	5.3300% FNMA ARMS
91M4EK0	MBS	FNMA/FHLMC FIX	N00866322	6,399.00	6,337.66	1-Jul-36	5.6500% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00866331	300,000.00	308,775.14	1-Jul-21	6.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC ARM	N00866574	364,984.00	387,072.65	1-Aug-36	5.3500% FNMA ARMS
91M4EK0	MBS	FNMA/FHLMC FIX	N00866623	899,900.00	1,023,679.27	1-Sep-36	6.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00866624	899,400.00	916,269.29	1-Sep-36	6.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00866655	19,670.00	20,137.61	1-Jun-36	6.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00866696	92,686.00	94,520.30	1-Jun-21	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00867070	627,539.00	644,600.31	1-Jul-36	6.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC ARM	N00867279	1,783,143.00	1,876,991.25	1-Jul-36	7.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC ARM	N00867423	15,918,141.00	16,070,893.58	1-Aug-36	5.9400% FNMA ARMS
91M4EK0	MBS	FNMA/FHLMC FIX	N00868019	1,141,629.00	1,165,173.98	1-Oct-21	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868040	384,858.00	395,864.88	1-Nov-18	6.0000% FNMA 10 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868100	2,196,414.00	2,235,987.65	1-Sep-36	5.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868105	10,689,924.00	10,769,732.65	1-Aug-20	5.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868262	191,699.00	195,535.66	1-Jan-22	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868266	5,836.00	10,166.19	1-Mar-37	6.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868268	171,855.00	175,335.73	1-Mar-22	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868446	1,629,944.00	1,725,703.19	1-Sep-35	7.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868557	3,092,337.00	3,148,649.86	1-Nov-20	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868560	1,927,420.00	1,982,215.78	1-Nov-35	5.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868594	28,591.00	29,538.93	1-Aug-22	6.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868597	3,669,573.00	4,095,734.62	1-Jul-37	7.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868658	40,286.00	42,112.58	1-Apr-25	6.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868673	1,292,339.00	1,329,288.85	1-Apr-35	6.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868692	41,230,633.00	42,010,149.69	1-Dec-17	5.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868692	41,230,633.00	42,213,143.69	1-Dec-17	5.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868692	41,230,633.00	42,010,149.69	1-Dec-17	5.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868692	22,336,392.00	22,758,689.38	1-Dec-17	5.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868702	619,763.00	637,482.99	1-Aug-37	6.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC ARM	N00868751	11,776,235.00	11,764,706.58	1-Apr-35	4.4740% FNMA ARMS
91M4EK0	MBS	FNMA/FHLMC ARM	N00868755	4,440,284.00	4,446,619.39	1-Jan-36	4.8310% FNMA ARMS
91M4EK0	MBS	FNMA/FHLMC FIX	N00868812	709,781.00	737,432.60	1-Sep-37	6.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868814	1,650,743.00	1,706,146.39	1-Aug-37	6.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868823	41,908,060.00	42,700,383.75	1-Oct-18	5.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868828	41,908,060.00	42,700,383.75	1-Oct-18	5.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868828	359,751.00	366,593.04	1-Oct-18	5.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868830	561,478.00	584,531.46	1-Nov-22	6.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868881	14,631,872.00	15,122,853.82	1-Dec-37	6.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868886	741,631.00	764,668.19	1-Nov-37	6.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868890	191,101.00	187,175.23	1-Nov-37	6.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC ARM	N00868902	210,980.00	218,066.90	1-Dec-37	5.2500% FNMA ARMS
91M4EK0	MBS	FNMA/FHLMC FIX	N00868902	492,363.00	502,474.94	1-Dec-37	6.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868907	24,425,041.00	25,244,898.34	1-Jan-21	6.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868912	44,869,326.00	45,513,855.44	1-Jan-21	6.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868912	8,151,002.00	8,300,572.26	1-Sep-21	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868913	43,656,474.00	44,535,527.23	1-Sep-21	5.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868913	4,563,704.30	4,713,211.65	1-Mar-38	6.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868919	777,540.00	796,031.23	1-Oct-35	6.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868934	7,739.00	7,998.56	1-Mar-23	6.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868939	218,705.00	225,101.80	1-Mar-21	4.5000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868949	25,243,480.00	25,391,150.35	1-Mar-38	7.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868953	35,780,903.00	41,778,649.93	1-Jun-38	5.5000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868957	767,493.00	778,084.77	1-Mar-23	6.0000% FNMA 15 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868957	754,238.00	785,209.42	1-Mar-23	6.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868957	48,098,472.00	49,242,310.79	1-Mar-38	6.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868978	2,566,623.00	2,627,660.47	1-Mar-38	6.0000% FNMA SF 30 YEAR
91M4EK0	MBS	FNMA/FHLMC FIX	N00868995	182,108.00	189,219.55	1-Dec-28	5.5000% FNMA SF 30 YEAR

91MEK0	MBS	FNMA/FHLMC FIX	N0089630	25,599,456.00	26,488,637.51	1-Mar-38	5.5000% FNMA SF 30 YEAR
91MEK0	MBS	FNMA/FHLMC FIX	N0089631	1,000,000.00	1,003,562.27	1-Mar-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089635	2,247,339.00	2,272,481.20	1-Jul-38	5.5000% FNMA SF 30 YEAR
91MEK0	MBS	FNMA/FHLMC FIX	N0089636	259,820.00	262,062.14	1-Jun-23	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089637	34,510.00	35,868.67	1-Jul-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089638	13,631.00	14,068.80	1-Jul-38	5.5000% FNMA 25 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089639	10,000,198.00	10,238,015.66	1-Jan-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089640	4,957,617.00	5,124,001.88	1-Jun-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089641	383,660.00	396,660.81	1-Sep-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089642	120,123.00	124,164.80	1-Jan-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089643	945,967.00	1,029,383.86	1-Sep-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089644	875,916.00	905,313.43	1-Oct-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089645	3,287,247.00	3,388,765.67	1-Jan-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089646	245,060.00	249,955.22	1-Aug-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089647	121,272.00	124,155.83	1-Sep-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089648	510,002.00	527,118.54	1-Sep-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089649	6,560,777.00	6,716,013.22	1-Oct-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089650	574,426.00	588,206.19	1-Dec-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089651	27,465.00	28,119.33	1-Jul-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089652	641,492.00	657,789.77	1-Aug-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089653	3,685,910.00	3,809,511.51	1-Sep-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089654	4,245,635.00	4,407,251.54	1-Aug-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089655	2,541,619.00	2,638,333.76	1-Sep-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089656	1,578,216.00	1,631,764.44	1-Sep-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089657	864,560.00	882,877.95	1-Feb-22	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089658	6,882.00	7,019.32	1-Apr-22	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089659	1,807,263.00	1,844,848.35	1-Jul-22	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089660	12,000,002.00	12,285,377.36	1-Oct-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089661	13,782,201.00	14,244,765.59	1-Sep-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089662	163,189.00	166,455.31	1-Aug-21	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089663	1,336,949.00	1,439,666.18	1-Aug-21	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089664	1,914,706.00	1,988,541.82	1-Jul-38	5.5000% FNMA-QUAR MTG PASS THRU-30YR
91LS252	MBS	FNMA/FHLMC FIX	N0089665	230,301.00	239,030.95	1-Oct-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089666	32,888.00	33,669.96	1-Jan-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089667	894,520.00	915,793.24	1-Feb-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089668	8,819,531.00	9,180,234.04	1-Aug-34	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089669	220,527.00	227,922.52	1-Nov-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089670	361,811.00	370,415.56	1-Apr-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089671	370,737.00	379,553.18	1-Feb-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089672	1,072,696.00	1,095,426.22	1-Apr-22	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089673	177,690.00	181,246.45	1-Mar-22	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089674	8,304.00	8,469.83	1-May-22	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089675	468,526.00	485,085.24	1-May-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089676	200,000.00	206,712.95	1-Jun-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089677	21,843.00	22,576.05	1-Jun-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089678	384,925.00	399,343.70	1-Jul-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089679	1,844,463.00	1,906,387.92	1-Aug-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089680	1,394,392.00	1,455,124.95	1-Jul-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089681	44,525,240.00	45,023,365.62	1-Sep-37	5.5000% FNMA SF 30YR-PUERTO RICO
91LS252	MBS	FNMA/FHLMC FIX	N0089682	282,759.00	289,519.46	1-Aug-22	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089683	440,529.00	455,414.75	1-Nov-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089684	4,122,292.00	4,260,645.93	1-Sep-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089685	73,298.00	74,765.71	1-Oct-22	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089686	22,768,861.00	22,808,953.75	1-Aug-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089687	186,024.00	189,947.43	1-Dec-21	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089688	306,412.00	312,345.52	1-Dec-21	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089689	105,000.00	107,498.84	1-Jan-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089690	1,265,976.00	1,297,108.94	1-Jan-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089691	783,744.00	810,048.22	1-Sep-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089692	104,266.00	106,734.84	1-Jan-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089693	235,837.00	240,557.34	1-Oct-21	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089694	1,662,252.00	1,638,700.98	1-Nov-21	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089695	508,389.00	525,451.95	1-Oct-36	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089696	155,711.00	171,272.74	1-Oct-36	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089697	304,842.00	314,001.27	1-Oct-21	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089698	904,062.00	917,810.47	1-Jan-37	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089699	187,122.00	190,867.47	1-Oct-21	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089700	3,017,276.00	3,082,147.33	1-Nov-21	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089701	217,776.00	222,458.44	1-Nov-21	5.5000% FNMA 15 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089702	436,134.00	456,806.43	1-Nov-38	5.5000% FNMA SF 30 YEAR
91LS252	MBS	FNMA/FHLMC FIX	N0089703	800.00	821.51	1-Nov-38	5.5000% MID LOAN FANME MAE 30 YR
91LS252	MBS	FNMA/FHLMC FIX	N0089704	2,260,391.00	2,308,589.85	1-Dec-21	5.5000% FNMA 15 YEAR

9LS252	MBS	FNMA/FHLMC FIX	N00902993	241,714.00	249,826.43	1-Dec-35	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00903789	836,661.00	862,741.35	1-Nov-35	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00903858	999,991.00	1,033,459.77	1-Oct-35	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00903878	426,518.00	419,644.94	1-Oct-36	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00903903	1,612,847.00	1,647,523.54	1-Nov-21	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00903907	3,885,598.00	469,502.23	1-Dec-36	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00904072	7,765,050.00	3,912,085.88	1-Nov-36	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00904087	16,028,620.00	16,207,939.71	1-Jan-37	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00904108	484,883.00	480,485.23	1-Nov-36	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00904395	301,849.00	307,955.24	1-Dec-21	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00904404	1,351,354.00	1,383,491.16	1-Dec-36	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00904508	428,345.00	442,721.00	1-Jan-37	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00905125	2,342,017.00	2,420,621.34	1-Jan-37	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00905248	684,802.00	701,189.65	1-Dec-36	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00905406	10,094,794.00	10,433,600.50	1-Nov-36	5.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00905799	232,184.00	237,147.77	1-Dec-21	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00906302	283,089.00	0.00	1-Dec-35	5.0000% FNMA FIXED RATE
9LS252	MBS	FNMA/FHLMC FIX	N00906305	770,215.00	786,531.55	1-Jan-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00906306	806,691.00	824,035.27	1-Jan-22	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00906336	789,000.00	794,593.74	1-Jan-37	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00906343	215,439.00	219,751.28	1-Jan-22	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00906552	4,390.00	4,361.52	1-Jan-22	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00906655	623,375.00	633,896.22	1-Dec-36	5.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00906680	655,124.00	677,111.14	1-Dec-36	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00907337	406,202.00	415,681.56	1-Mar-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00907462	750,713.00	829,516.98	1-Mar-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00907484	240,701.00	246,445.37	1-Jan-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00907604	174,424.00	179,571.93	1-Jan-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00907748	108,191.00	110,356.64	1-Dec-36	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00907748	204,036.00	210,893.90	1-Jan-37	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00908088	113,790.00	116,495.95	1-Dec-36	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00908209	190,356.00	196,745.12	1-Jan-37	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC ARM	N00908485	19,702,487.00	19,806,789.00	1-Mar-38	4.8823% FNMA IRMS
9LS252	MBS	FNMA/FHLMC FIX	N00908559	350,057.00	367,596.14	1-Jan-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00908703	38,650.00	39,592.46	1-Jan-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00908707	45,444.00	41,405.92	1-Feb-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00908780	237,562.00	257,213.39	1-Mar-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00908789	23,397.00	23,963.62	1-Dec-36	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00908864	5,046,999.00	5,239,280.78	1-Feb-37	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00908864	3,604,024.00	3,724,984.32	1-Dec-36	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909110	19,487,032.00	23,335,935.80	1-Oct-37	7.0000% FNMA SF 30YR-(PUERTO RICO)
9LS252	MBS	FNMA/FHLMC FIX	N00909155	8,825,248.00	9,378,766.18	1-Feb-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9LS252	MBS	FNMA/FHLMC FIX	N00909165	1,240,566.00	1,326,651.99	1-Feb-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9LS252	MBS	FNMA/FHLMC FIX	N00909169	8,707,761.00	9,243,900.83	1-Mar-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9LS252	MBS	FNMA/FHLMC FIX	N00909178	8,569,989.00	9,107,487.23	1-Apr-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9LS252	MBS	FNMA/FHLMC FIX	N00909179	1,733,775.00	1,692,816.92	1-May-23	4.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909188	10,721,849.00	11,394,310.22	1-May-35	7.0000% FNMA SF 30YR-(PUERTO RICO)
9LS252	MBS	FNMA/FHLMC FIX	N00909192	7,405,938.00	7,230,973.03	1-Jun-35	4.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909200	8,457,748.00	10,252,923.64	1-Jun-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9LS252	MBS	FNMA/FHLMC FIX	N00909201	1,335,338.00	1,427,977.25	1-May-38	7.5000% FNMA SF 30YR-(PUERTO RICO)
9LS252	MBS	FNMA/FHLMC FIX	N00909214	11,527,012.00	12,249,971.83	1-Jul-38	7.5000% FNMA SF 30YR-(PUERTO RICO)
9LS252	MBS	FNMA/FHLMC FIX	N00909310	169,730.00	153,946.89	1-Dec-21	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909318	608,900.00	517,930.93	1-Dec-36	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909332	175,545.00	177,219.64	1-Feb-32	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909366	149,629.00	152,624.09	1-Dec-21	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909429	28,545.00	29,223.73	1-Feb-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909432	329,082.00	336,084.18	1-Feb-22	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909597	124,329.00	128,501.88	1-Feb-37	6.5000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909733	606,514.00	619,394.69	1-Feb-22	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909859	44,474.00	45,531.63	1-Feb-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909901	864,318.00	884,872.53	1-Jan-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00909902	3,572,128.00	3,692,019.75	1-Mar-37	5.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00910038	151,880.00	155,697.47	1-Mar-22	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00910083	47,032.00	48,150.51	1-Mar-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00910166	502,541.00	622,763.39	1-Mar-37	5.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00910244	113,759.00	116,046.04	1-Mar-22	5.0000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00910283	942,791.00	965,211.70	1-Mar-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00910358	44,955.00	46,024.19	1-Mar-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00910671	372,174.00	381,024.88	1-Feb-37	5.6000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00910703	2,429.00	2,510.81	1-Feb-37	6.0000% FNMA SF 30 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00910735	92,952.00	94,912.35	1-Jan-22	5.5000% FNMA 15 YEAR
9LS252	MBS	FNMA/FHLMC FIX	N00910830	445,763.00	460,721.29	1-Feb-37	5.0000% FNMA SF 30 YEAR

9ILP1M0	MBS	FNMA/FHLMC FIX	N00911039	254,185.00	208,271.87	1-Aug-22	5.5000% FNMA 15 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00911654	188,335.00	189,837.96	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00912196	624,228.00	639,072.59	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00912491	159,694.00	163,399.29	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00912560	587,933.00	581,439.37	1-Feb-22	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00912825	430,036.00	433,979.71	1-Feb-22	5.0000% FNMA 15 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00912825	210,123.00	214,329.23	1-Feb-22	5.0000% FNMA 15 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00913049	30,075.00	30,790.42	1-Jul-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00913060	601,009.00	616,300.39	1-Jul-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00913060	527,921.00	540,479.51	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00913343	948,843.00	971,407.65	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00914048	500,072.00	511,902.81	1-May-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00914387	340,556.00	348,654.91	1-May-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00914470	409,584.00	414,166.26	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00914542	500,000.00	516,781.25	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00914542	235,822.00	244,902.85	1-Apr-22	5.5000% FNMA 15 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00914713	204,425.00	208,760.19	1-Apr-22	5.5000% FNMA 15 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00914713	89,598.00	91,719.78	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00914759	854,532.00	872,637.10	1-Apr-22	5.0000% FNMA 15 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00914927	228,638.00	236,311.60	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00914928	837,643.00	865,756.88	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00914984	1,516,179.00	1,555,307.04	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00915220	20,938.00	20,168.25	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00915575	691,523.00	707,388.73	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00915827	404,702.00	419,294.95	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00915842	654,384.00	680,743.36	1-Dec-36	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00915842	253,326.00	259,396.94	1-Mar-22	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00915913	595,982.00	712,533.02	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00916102	1,102,323.00	1,128,538.00	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00916302	52,480.00	458,322.30	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00916348	500,000.00	516,791.35	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00917578	91,367.30	83,307.52	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00917824	91,367.30	83,307.52	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00917814	177,988.00	182,220.76	1-Mar-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00918031	1,140,364.00	1,164,526.52	1-Apr-22	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00918554	2,699,051.00	2,879,229.39	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00919077	1,675,963.00	1,719,904.44	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00919188	1,034,921.00	1,059,533.13	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00919384	3,424,177.00	3,504,583.93	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00919390	249,976.00	268,385.14	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00919860	151,658.00	154,891.13	1-Jun-22	5.0000% FNMA 15 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00920155	434,600.00	449,166.23	1-Dec-36	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00920960	28,165.00	28,035.22	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00920968	433,171.00	447,729.99	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00920573	869,643.00	897,796.99	1-Aug-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00920999	55,965.00	57,294.20	1-Nov-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC ARM	N00920959	36,138,156.00	37,216,368.93	1-Jan-37	5.3700% FNMA ARMS
9ILS252	MBS	FNMA/FHLMC ARM	N00920959	32,379,692.00	33,345,757.14	1-Jan-37	5.3700% FNMA ARMS
9ILS252	MBS	FNMA/FHLMC FIX	N00922285	6,307,287.00	7,139,113.01	1-Dec-36	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00922446	430,222.00	440,453.50	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00922462	300,020.00	307,155.03	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00922603	840,842.00	859,619.80	1-Dec-21	5.0000% FNMA 15 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00922650	22,743.00	22,574.98	1-Feb-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00922985	1,086,971.00	1,112,820.93	1-Dec-36	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00922985	58,926.00	60,327.06	1-Dec-35	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00923177	679,788.00	717,539.65	1-Mar-36	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00923337	584,715.00	604,339.79	1-Sep-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00923465	4,383,132.00	4,519,283.54	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00923749	609,022.00	623,565.98	1-Aug-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00923874	46,475.00	47,593.12	1-Apr-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00924765	4,835,721.00	4,985,931.04	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00924769	6,478,116.00	6,696,364.69	1-Jun-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00924842	14,367,504.00	14,850,126.49	1-Sep-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00924862	105,904.00	108,023.96	1-Sep-22	5.0000% FNMA 15 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00925046	852,645.00	881,262.04	1-Jul-37	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00925744	500,044.00	495,372.04	1-May-38	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00925834	661,460.00	695,602.59	1-Sep-22	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00925959	1,127,776.00	1,115,457.69	1-Jun-35	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00926051	1,176,850.00	1,184,059.32	1-Apr-38	5.0000% FNMA SF 30 YEAR
9ILS252	MBS	FNMA/FHLMC FIX	N00926010	196,139.00	200,064.85	1-Dec-21	5.5000% FNMA 15 YEAR

9/LSNP0	MBS	FNMA/FHLMC FIX	N00928164	168,938.00	172,318.90	3-Mar-22	5.5000% FNMA 15 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928201	1,587,028.00	1,631,650.77	1-Apr-37	6.0360% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928202	235,424.00	233,096.32	1-Apr-22	5.5000% FNMA 15 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928261	46,501,133.00	44,992,752.50	1-Mar-38	4.5000% FNMA-GUAR MTO PASS THRU-30YR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928261	46,501,133.00	44,992,752.50	1-Mar-38	4.5000% FNMA-GUAR MTO PASS THRU-30YR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928314	21,097,542.00	21,137,240.13	1-Mar-38	4.5000% FNMA-GUAR MTO PASS THRU-30YR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928314	228,728.00	235,188.75	1-Apr-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928359	230,155.00	234,791.29	1-May-22	5.0000% FNMA 15 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928387	1,360,885.00	1,583,834.86	1-May-37	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928481	2,610,425.00	2,672,504.42	1-Jun-37	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928546	1,475,661.00	1,505,773.81	1-Aug-17	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928550	182,077.00	187,584.99	1-Aug-22	7.0000% FNMA 15 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928614	76,279.00	77,305.31	1-Aug-22	5.0000% FNMA 15 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928634	1,684,201.00	1,783,147.66	1-Sep-27	7.5000% FNMA 20 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928653	681,239.00	683,431.38	1-Sep-27	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928661	15,574,532.00	16,097,272.42	1-Sep-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928729	11,100,614.00	11,364,600.28	1-Sep-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928739	2,999,701.00	3,100,378.12	1-Oct-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928854	3,285,065.00	3,352,101.24	1-Nov-17	5.5000% FNMA 10 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928862	4,000,002.00	4,080,054.86	1-Nov-22	5.5000% FNMA 15 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928880	15,793,924.00	16,218,064.50	1-Dec-37	5.0000% FNMA SF 30YR-(PUERTO RICO)
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928932	8,020,227.00	8,325,434.37	1-Dec-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928965	1,717,581.00	1,783,039.05	1-Jan-18	5.5000% FNMA 10 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928976	360,465.00	372,829.59	1-Jan-28	5.5000% FNMA 20 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00928988	999,999.00	992,855.44	1-Feb-37	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929067	728,795.00	768,979.35	1-Feb-38	8.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929173	7,005,277.00	6,939,777.59	1-Feb-23	4.5000% FNMA 15 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929208	1,543,394.00	1,623,753.57	1-Mar-39	7.0000% HIGH LOAN FANNIE MAE 30 YR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929213	3,200,429.00	3,401,156.24	1-Feb-38	7.0000% FNMA SF 30YR-(PUERTO RICO)
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929256	252,724.00	257,891.50	1-Apr-18	5.5000% FNMA 10 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929268	203,562.00	207,715.83	1-Mar-18	5.0000% FNMA 10 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929277	4,621.00	4,488.29	1-Mar-38	4.5000% FNMA RELOC 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929337	823,270.00	871,637.29	1-Apr-38	7.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929402	309,795.00	315,996.10	1-May-23	5.5000% FNMA 15 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929465	303,273.00	313,452.03	1-May-38	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929528	309,256.00	316,587.05	1-Jun-18	5.0000% FNMA 10 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929630	202,443.00	197,647.59	1-Jun-28	4.5000% FNMA 20 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929631	1,757,539.00	1,754,516.56	1-Jun-28	5.0000% FNMA 20 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929639	109,832.00	107,230.77	1-Jun-28	5.0000% FNMA 20 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929640	280,744.00	280,261.23	1-Jun-28	5.0000% FNMA 20 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929641	4,817,775.00	4,717,201.15	1-Jun-28	5.0000% FNMA 20 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929680	150,322.00	165,709.69	1-Jun-38	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929681	138,216.00	140,482.23	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929682	228,619.00	222,405.62	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929693	49,665,138.00	50,425,829.43	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	388,544.00	394,495.38	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929697	52,813.00	53,402.56	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929698	175,063.00	179,094.82	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	47,786,339.00	48,517,238.90	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	8,181,831.00	8,302,448.59	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	184,407.00	186,901.30	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	30,775,587.00	31,256,455.82	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	485,289.00	503,377.35	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	254,835.00	258,701.13	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	367,479.00	368,774.28	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	1,324,748.00	1,340,055.66	1-Jun-38	5.5000% FNMA 20 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	857,287.00	870,052.73	1-Jun-38	5.5000% FNMA 20 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	9,901.00	9,530.54	1-Jun-38	5.5000% FNMA 20 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	5,912.00	5,378.16	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	4,472,155.00	4,540,662.44	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	4,228.00	4,285.31	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	2,671.00	2,700.79	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	1,758,310.00	1,825,953.63	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	239,303.00	238,891.99	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	231,342.00	234,768.06	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929699	351,486.00	355,060.19	1-Jul-18	5.5000% FNMA 10 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929702	457,343.00	485,875.46	1-Jul-18	5.5000% FNMA 10 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929703	181,232.00	184,926.82	1-Jul-18	5.5000% FNMA 10 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929766	1,035,000.00	993,577.73	1-Aug-23	4.5000% FNMA 15 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929766	721,453.00	730,020.21	1-Aug-18	5.0000% FNMA 15 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929800	406,287.00	411,111.40	1-Aug-18	5.0000% FNMA 15 YEAR
9/LSNP0	MBS	FNMA/FHLMC FIX	N00929801	551,840.00	566,141.72	1-Aug-18	5.0000% FNMA 15 YEAR

9LSNP0	MBS	FNMA/FHLMC FIX	N00928602	204,837.00	298,812.28	1-Aug-18	5.5000% FNMA 10 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00928605	12,449,738.00	12,776,932.73	1-Aug-28	6.0000% FNMA 20 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00928606	5,010,082.00	5,141,753.25	1-Aug-28	6.0000% FNMA 20 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00928611	5,847,195.00	6,003,880.31	1-Aug-28	6.0000% FNMA 20 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00928612	1,057,995.00	1,068,069.46	1-Aug-23	5.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00928668	21,188,770.00	22,252,840.87	1-Aug-28	7.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00928679	100,875.00	108,917.48	1-Sep-23	5.0000% FNMA 10 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00928684	5,906,579.00	6,027,110.13	1-Sep-13	5.5000% FNMA 10 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00928683	1,988,003.00	1,411,327.72	1-Sep-23	5.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933132	315,969.00	323,483.25	1-Oct-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933144	428,401.00	442,779.63	1-Oct-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933179	11,195.00	11,112.75	1-Nov-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933336	142,963.00	142,806.14	1-Jan-38	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933339	2,621,101.00	2,709,071.73	1-Jan-38	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933470	233,232.00	227,786.87	1-Feb-23	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933482	5,959,609.00	5,955,245.27	1-Mar-23	4.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933486	5,892,468.00	5,557,663.63	1-Mar-23	4.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933500	7,209,296.00	7,038,878.48	1-Mar-23	4.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933518	321,466.00	340,373.80	1-Apr-23	4.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933537	20,617,065.00	21,107,394.45	1-Apr-23	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933561	516,973.00	547,345.33	1-Apr-38	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933562	49,776,469.00	50,335,867.93	1-Apr-38	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933563	5,527,348.00	5,589,444.71	1-Aug-38	5.1890% FNMA ARMS
9LSNP0	MBS	FNMA/FHLMC FIX	N00933563	25,183,808.00	25,436,944.48	1-Aug-38	5.1890% FNMA ARMS
9LSNP0	MBS	FNMA/FHLMC FIX	N00933750	3,953,385.00	3,527,524.62	1-Apr-38	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933805	11,447,176.00	11,715,403.30	1-May-38	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933873	249,107.00	257,571.24	1-May-38	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933887	1,830,350.00	1,767,663.64	1-Apr-23	4.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933914	309,072.00	301,769.92	1-May-23	4.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933961	3,692,457.00	3,605,222.83	1-Jun-23	4.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00933961	1,000,000.00	993,577.92	1-Jun-23	4.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934067	2,341,439.00	2,409,326.37	1-Jul-23	5.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934302	196,699.00	198,530.45	1-Jun-38	5.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934323	184,505.00	183,151.00	1-Jun-38	5.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934323	217,625.00	216,026.77	1-Jul-38	5.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934342	6,213,365.00	6,423,842.85	1-Jul-38	5.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934349	4,995,910.00	5,196,027.84	1-Aug-38	5.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934467	27,617.00	28,424.80	1-Sep-23	6.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934482	1,707,439.00	1,757,381.59	1-Oct-23	6.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934517	41,348,426.00	42,958,931.62	1-Aug-38	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934519	23,739,621.00	24,693,267.45	1-Aug-38	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934546	2,741,430.00	2,834,286.84	1-Aug-38	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934550	6,994,140.00	7,231,076.27	1-Aug-38	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00934559	13,990,407.00	14,134,169.04	1-Aug-38	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00936172	53,078.00	54,140.15	1-Apr-22	5.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00936549	880,359.00	885,441.69	1-Apr-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00936769	93,423.00	95,202.79	1-May-22	5.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00936821	624,373.00	539,221.73	1-Jun-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00936840	231,068.00	235,693.33	1-Jun-22	5.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00936850	43,700,149.00	45,057,584.88	1-Aug-37	6.0000% 10 IO 20 YEAR AM POOLS
9LSNP0	MBS	FNMA/FHLMC FIX	N00936880	10,346,170.00	10,657,548.13	1-Aug-37	6.0000% 10 IO 20 YEAR AM POOLS
9LSNP0	MBS	FNMA/FHLMC FIX	N00937092	3,644,521.00	3,694,103.65	1-May-37	5.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00937125	257,054.00	262,198.83	1-May-22	5.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00937283	2,719,521.00	2,755,536.66	1-May-37	5.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00937392	2,381,900.00	2,405,547.03	1-Jun-37	5.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00937464	181,339.00	185,651.59	1-Jun-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00937472	2,844,274.00	2,875,094.72	1-Jun-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00937755	1,663,340.00	1,651,124.37	1-Jun-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00938342	13,890,517.00	14,016,504.45	1-Jun-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00938409	97,560.00	99,038.76	1-Jun-22	5.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00938469	2,224,623.00	2,209,278.85	1-Jun-22	5.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00938616	225,707.00	230,225.11	1-Jun-22	5.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00938638	893,548.00	914,797.60	1-May-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00939664	13,166.00	13,511.77	1-Jun-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00939668	716,223.00	739,227.57	1-Jun-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00939668	2,455,678.00	2,514,076.73	1-Jun-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00940111	31,802.00	32,860.78	1-Aug-37	6.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00940117	500,000.00	620,137.96	1-Oct-37	5.0000% FNMA SF 30 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00940151	2,889,569.00	2,993,139.11	1-May-37	5.0000% 10 IO 20 YEAR AM POOLS
9LSNP0	MBS	FNMA/FHLMC FIX	N00940152	6,510,450.00	6,628,834.89	1-May-37	6.0000% 10 IO 20 YEAR AM POOLS
9LSNP0	MBS	FNMA/FHLMC FIX	N00940152	4,048,914.00	4,174,682.55	1-May-37	6.0000% 10 IO 20 YEAR AM POOLS
9LSNP0	MBS	FNMA/FHLMC FIX	N00940231	256,398.00	261,529.95	1-Feb-23	5.0000% FNMA 15 YEAR
9LSNP0	MBS	FNMA/FHLMC FIX	N00940739	10,600,553.00	10,719,146.87	1-Jun-37	5.0000% FNMA RELOC 30 YEAR

9/LSNP0	MBS	N00943912	615,345.00	635,997.37	1-Jul-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00941175	150,889.00	154,477.45	1-Nov-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00941284	1,000,000.00	1,033,562.23	1-Jul-37	8.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00941315	3,000,000.00	3,100,687.17	1-Jul-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00941325	700,675.00	722,443.42	1-Jul-37	6.5000% 10/10/20YEAR AM POOLS
9/LSNP0	MBS	N00941326	23,470,097.00	24,199,137.29	1-Jul-37	6.5000% 10/10/20YEAR AM POOLS
9/LSNP0	MBS	N00941444	26,576.00	27,207.78	1-Jul-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00941472	120,930.00	124,107.76	1-Jul-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00941473	167,071.00	169,418.76	1-Jul-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00941811	93,423.00	95,263.19	1-Oct-22	5.5000% FNMA 15 YEAR
9/LSNP0	MBS	N00941820	23,661,624.00	23,703,683.46	1-Mar-23	4.5000% FNMA 15 YEAR
9/LSNP0	MBS	N00941840	329,986.00	341,061.64	1-Jul-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00941980	240,338.00	245,142.51	1-Aug-22	5.0000% FNMA 15 YEAR
9/LSNP0	MBS	N00942347	175,301.00	182,641.09	1-Aug-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00942539	300,000.00	307,134.64	1-Aug-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00942786	75,693.00	77,493.21	1-Aug-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00942964	160,464.00	163,676.12	1-Aug-22	5.0000% FNMA 15 YEAR
9/LSNP0	MBS	N00942987	1,493,287.00	1,526,789.13	1-Sep-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00943060	634,811.00	656,220.66	1-Jul-37	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00943427	83,031.00	84,693.20	1-Jul-22	5.0000% FNMA 15 YEAR
9/LSNP0	MBS	N00943432	34,020,189.00	33,919,190.25	1-Aug-37	5.0000% FNMA RELO 30 YEAR
9/LSNP0	MBS	N00943466	6,063,573.00	6,207,777.47	1-Aug-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00943593	1,958,826.00	1,944,440.49	1-Jul-37	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00943724	279,811.00	285,411.97	1-Sep-22	5.5000% FNMA 15 YEAR
9/LSNP0	MBS	N00943811	7,850,796.30	8,094,661.28	1-Jun-37	6.5000% 10/10/20YEAR AM POOLS
9/LSNP0	MBS	N00943971	61,398.00	62,524.90	1-Jul-22	6.5000% FNMA 15 YEAR
9/LSNP0	MBS	N00943986	2,653,053.00	2,693,387.46	1-Aug-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00943988	11,843,764.00	12,734,170.74	1-Aug-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00944047	171,987.00	176,077.15	1-Jul-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00944215	161,250.00	163,065.10	1-Jul-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00944406	20,911.00	21,569.08	1-Aug-22	5.0000% FNMA 15 YEAR (LOW LOANS)
9/LSNP0	MBS	N00944582	346,485.00	358,114.18	1-Jul-37	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00944639	25,993.00	26,600.68	1-Jul-37	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00944747	862,978.00	883,090.91	1-Jul-37	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00944959	1,753.00	1,741.56	1-Jul-22	4.5000% FNMA 15 YEAR
9/LSNP0	MBS	N00945002	849,115.00	877,613.23	1-Jul-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00945062	5,969,992.00	6,086,948.43	1-Aug-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00945693	598,268.30	598,948.43	1-Aug-37	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00945698	43,299.00	44,328.21	1-Aug-37	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00945806	16,658,202.00	17,217,232.67	1-Aug-37	5.0000% 10/10/20YEAR AM POOLS
9/LSNP0	MBS	N00945841	78,463.00	80,378.72	1-Aug-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00945895	5,581,700.30	5,769,036.18	1-Aug-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00945896	188,033.00	192,017.31	1-Aug-22	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00945942	430,503.00	444,432.35	1-Aug-37	5.0000% FNMA 15 YEAR
9/LSNP0	MBS	N00945956	998,999.00	1,023,780.48	1-Aug-37	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00945985	16,038,267.00	16,576,551.72	1-Sep-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00946013	75,527.00	76,058.96	1-Sep-22	5.5000% FNMA 15 YEAR
9/LSNP0	MBS	N00946316	255,807.00	264,392.99	1-Sep-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00946324	6,442,177.00	6,547,442.54	1-Sep-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00946731	8,532,145.00	8,616,604.65	1-Sep-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00946911	164,823.00	168,122.54	1-Sep-22	5.5000% FNMA 15 YEAR
9/LSNP0	MBS	N00946971	4,999,999.00	5,167,708.17	1-Sep-22	5.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00947010	149,750.00	152,747.02	1-Oct-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00947092	8,743,145.00	9,036,566.98	1-Oct-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00947133	310,189.00	316,397.78	1-Oct-22	5.0000% FNMA 15 YEAR
9/LSNP0	MBS	N00947368	92,913.00	94,772.29	1-Oct-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00947713	100,000.00	102,378.62	1-Oct-22	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00947847	82,373.00	84,021.56	1-Oct-22	5.0000% FNMA 15 YEAR
9/LSNP0	MBS	N00947809	86,781.00	91,916.42	1-Nov-37	5.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00948127	288,333.00	298,030.84	1-Nov-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00948147	136,506.00	139,732.09	1-Nov-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00948226	1,576,282.00	1,613,880.20	1-Nov-37	6.0000% 10/10/20YEAR AM POOLS
9/LSNP0	MBS	N00948300	6,077,733.00	6,266,522.35	1-Aug-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00948425	6,434,531.00	6,650,490.00	1-Sep-37	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00948432	7,886,826.00	8,131,910.28	1-Sep-37	6.5000% 10/10/20YEAR AM POOLS
9/LSNP0	MBS	N00948434	4,461,178.00	4,569,565.93	1-Sep-37	6.5000% 10/10/20YEAR AM POOLS
9/LSNP0	MBS	N00948437	10,516,759.00	10,930,999.31	1-Sep-37	6.5000% 10/10/20YEAR AM POOLS
9/LSNP0	MBS	N00948561	8,176,232.00	8,508,056.01	1-Aug-38	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00948562	18,605,268.00	19,357,364.60	1-Aug-38	6.5000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00948631	985,406.00	1,019,079.83	1-Aug-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00948711	406,353.00	416,076.74	1-Aug-37	6.0000% FNMA SF 30 YEAR
9/LSNP0	MBS	N00948942	200,000.00	204,756.09	1-Aug-37	6.3300% FNMA SF 30 YEAR

9ILSNP0	MBS	FNMA/FHLMC FIX	N00949058	298,755.00	304,735.60	1-Aug-22	5.5000% FNMA 15 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00945224	954,008.00	986,026.92	1-Sep-37	5.5000% FNMA SF 30 YEAR
9ILSNP0	MBS	FNMA/FHLMC FIX	N00949355	4,313,676.00	4,447,669.15	1-Aug-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00949369	33,251,474.00	34,325,590.33	1-Sep-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00949385	302,168.00	308,246.32	1-Aug-22	5.5000% FNMA 15 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00949412	476,590.00	473,529.48	1-Mar-23	4.5000% FNMA 15 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00949451	1,378,323.00	1,418,639.32	1-Jun-23	6.0000% FNMA 15 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00949552	955,483.00	978,205.31	1-Oct-37	6.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00949629	3,003,020.00	3,100,687.92	1-Aug-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00949635	4,038,798.00	4,165,284.23	1-Aug-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00949734	5,726,634.00	5,905,680.00	1-Sep-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N009500249	500,000.00	516,781.66	1-Oct-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00950303	1,853,031.00	1,885,675.48	1-Aug-37	5.0000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00950304	2,403,424.00	2,478,080.08	1-Aug-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00950360	177,348.00	180,267.61	1-Sep-22	5.5000% FNMA 15 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00950685	2,101,418.00	2,155,332.46	1-Oct-32	6.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00950821	987,619.00	927,862.33	1-Apr-34	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00952044	2,895.00	2,614.06	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00952320	8,253,710.00	8,510,090.65	1-Oct-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00952420	499,999.00	511,888.74	1-Sep-37	6.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00952460	23,027.00	23,890.18	1-Sep-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00952461	8,350,000.00	8,630,248.92	1-Sep-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00952505	1,385,978.00	1,435,674.94	1-Sep-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00952517	719,142.00	743,278.65	1-Sep-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00952774	375,884.00	396,779.53	1-Sep-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00952787	14,292,932.00	14,736,905.20	1-Sep-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00953014	942,930.00	964,503.00	1-Oct-37	6.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00953201	278,451.00	287,756.00	1-Oct-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00953346	941,426.00	965,813.78	1-Oct-37	6.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00953385	149,360.00	151,880.73	1-Nov-37	6.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00953433	30,843.00	31,592.77	1-Nov-37	6.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00953586	17,241.00	17,114.34	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00953596	59,792.00	67,440.96	1-Nov-22	5.5000% FNMA 15 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00953743	109,556.00	111,749.25	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00953751	65,500.00	63,265.66	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00954107	342,405.00	353,696.90	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00954674	1,905,464.00	1,992,276.20	1-Sep-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00954894	119,825.00	122,675.02	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00954913	3,869,227.00	3,709,995.40	1-Dec-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00954940	755,000.00	716,646.56	1-Oct-37	5.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00955007	7,374,737.00	7,622,251.47	1-Sep-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00955301	4,665,994.00	4,812,260.63	1-Jun-38	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00955384	1,586,263.00	1,615,063.56	1-Nov-37	5.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00955425	28,078.00	28,746.14	1-Dec-37	6.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00956233	5,420,501.00	6,635,968.84	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00956268	109,481.00	111,672.49	1-Dec-22	5.5000% FNMA 15 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00956530	33,944.00	34,751.42	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00956965	997,723.00	1,031,209.05	1-Dec-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC ARM	N00957182	1,987,891.00	1,993,160.22	1-Mar-19	5.0000% INDUSTRIAL/FARM/HALE
9ILTP0	MBS	FNMA/FHLMC FIX	N00959211	860,640.00	876,265.98	1-Aug-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00959213	1,008,904.69	1,044,945.11	1-Jun-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00959215	1,453,630.00	1,544,945.11	1-Sep-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00959236	1,197,061.00	1,263,577.63	1-Sep-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00959337	1,142,765.00	1,208,363.22	1-Sep-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00959338	1,442,994.00	1,506,455.73	1-Sep-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00959339	5,046,565.00	5,254,796.44	1-Sep-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00959340	2,136,221.00	2,247,705.02	1-Aug-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00959341	345,600.00	365,892.80	1-Aug-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00959354	2,974,235.00	2,915,015.24	1-Aug-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00959355	1,845,216.00	1,048,451.32	1-Aug-37	5.5000% 10.0020YEAR ARM POOLS
9ILTP0	MBS	FNMA/FHLMC FIX	N00959335	1,29,670.00	134,022.27	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00959394	2,243,698.00	2,319,002.46	1-Dec-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00959397	38,495.00	38,522.30	1-Dec-37	6.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00959472	7,685,261.00	7,843,205.04	1-Dec-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00956528	43,395.00	45,905.77	1-Dec-37	8.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00956528	3,692,521.00	3,816,554.28	1-Nov-37	6.0000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC ARM	N00956548	5,445,359.00	5,458,221.27	1-Nov-37	4.4200% FNMA ARM
9ILTP0	MBS	FNMA/FHLMC FIX	N00956748	443,586.00	448,548.35	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00956779	444,192.00	470,287.87	1-Nov-37	7.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00956913	480,319.97	480,319.97	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00956988	477,300.00	480,319.97	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00960022	23,447.00	24,004.10	1-Nov-37	5.5000% FNMA SF 30 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00960186	82,277.00	83,923.95	1-Jun-22	5.5000% FNMA 15 YEAR
9ILTP0	MBS	FNMA/FHLMC FIX	N00960239	146,419.00	151,946.54	1-Oct-37	5.5000% FNMA SF 30 YEAR

9LTP0	MBS	N00960445	58,885.00	50,266.30	1-Dec-37	5.0000% FNMA SF 30 YEAR
9LPR30	MBS	N00960570	828,821.00	856,431.92	1-Jan-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00960623	1,677,059.00	1,733,387.03	1-Jan-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00961452	7,895,937.00	8,160,955.44	1-Feb-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00961765	40,904.00	40,603.77	1-Mar-38	5.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00962243	5,899,997.00	5,885,246.95	1-Mar-38	4.2500% FNMA SF 30 YEAR
9LTP0	MBS	N00962265	1,333,100.00	1,081,773.41	1-Apr-38	5.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00962504	49,179.00	45,728.09	1-Apr-38	5.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00962651	52,583.00	51,343.51	1-Apr-38	4.0000% FNMA SF 30 YEAR
9LPR30	MBS	N00962654	11,374,786.00	11,459,785.23	1-Apr-38	5.2500% FNMA ARMS
9LTP0	MBS	N00962654	47,752,964.00	48,109,929.61	1-Apr-38	5.2500% FNMA ARMS
9LTP0	MBS	N00962664	17,308,969.00	17,436,343.23	1-Apr-38	5.2800% FNMA ARMS
9LTP0	MBS	N00962670	6,649,350.00	6,492,288.77	1-Apr-38	4.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00962717	188,897.00	192,877.39	1-Apr-38	4.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00962766	90,969.00	87,904.65	1-Apr-38	5.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00962768	3,701,487.00	3,903,348.78	1-Apr-38	7.0000% MID LOAN FANNIE MAE 30 YR
9LTP0	MBS	N00962869	899,969.00	716,645.94	1-May-38	6.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00963101	480,735.00	487,593.27	1-May-38	4.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00963178	500,001.00	516,781.65	1-May-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00963580	8,449,167.00	8,947,393.54	1-Jun-38	7.0000% FNMA 30YR (LOW LOANS)
9LTP0	MBS	N00963581	4,794,432.00	5,081,775.32	1-Jun-38	7.0000% MID LOAN FANNIE MAE 30 YR
9LTP0	MBS	N00963782	528,433.00	541,000.14	1-Jun-38	6.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00963802	6,846,668.00	6,781,568.20	1-Jun-38	4.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00963838	2,022,517.00	2,086,718.12	1-Jun-38	6.5000% FNMA 30YR (LOW LOANS)
9LTP0	MBS	N00963876	2,286,336.00	2,372,283.28	1-Jun-38	6.5000% FNMA 30YR (LOW LOANS)
9LTP0	MBS	N00963960	3,041,049.00	3,132,677.58	1-Jun-38	6.5000% FNMA 30YR (LOW LOANS)
9LTP0	MBS	N00964170	2,179,334.00	2,272,124.94	1-Jun-38	6.5000% FNMA 30YR (LOW LOANS)
9LTP0	MBS	N00964176	2,179,334.00	2,259,288.26	1-Jun-38	6.5000% FNMA SF 30 YEAR
9LPR30	MBS	N00964373	317,475.00	321,022.00	1-Jul-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00964378	3,016,044.00	3,126,864.81	1-Jul-38	6.5000% FNMA 30YR (LOW LOANS)
9LTP0	MBS	N00964411	8,510,176.00	9,012,010.74	1-Jul-38	7.0000% FNMA 30YR (LOW LOANS)
9LTP0	MBS	N00964486	6,869,804.00	6,085,162.59	1-Aug-38	6.5000% FNMA 30YR (LOW LOANS)
9LTP0	MBS	N00964537	4,304,739.00	4,492,668.95	1-Jul-38	6.5000% FNMA 30YR (LOW LOANS)
9LTP0	MBS	N00964569	4,870,632.00	4,827,399.82	1-Jul-38	6.5000% FNMA SF 30 YEAR
9LPR30	MBS	N00964653	310,360.00	320,682.50	1-Aug-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00964721	185,068.00	191,279.58	1-Aug-38	6.5000% FNMA SF 30 YEAR
9LPR30	MBS	N00964732	30,290.00	20,578.27	1-Aug-38	5.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00964750	6,065.00	8,925.21	1-Aug-38	5.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00964954	374,004.00	378,188.15	1-Aug-38	5.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00964985	61,674.33	62,745.73	1-Sep-38	5.0000% FNMA SF 30 YEAR NEWPPN30
9LTP0	MBS	N00965042	2,039,347.00	2,108,430.11	1-Sep-38	5.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00965160	1,000,286.00	1,009,828.71	1-Sep-38	5.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00965188	999,999.00	1,009,599.00	1-Sep-38	5.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00965221	143,988.00	145,960.39	1-Sep-38	5.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00965355	1,000,300.00	1,009,834.11	1-Oct-38	5.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00965951	878,456.00	907,539.25	1-Jan-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00966050	338,947.00	350,323.35	1-Feb-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00966105	1,007,668.00	1,060,003.62	1-Nov-37	7.0000% HIGH LOAN FANNIE MAE 30 YR
9LTP0	MBS	N00966334	187,252.00	193,536.72	1-Nov-37	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00966386	837,162.00	851,720.07	1-Dec-37	5.8100% FNMA ARMS
9LTP0	MBS	N00966413	54,322.00	55,613.81	1-Dec-37	6.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00966433	22,906.00	23,450.73	1-Dec-37	6.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00966442	76,085.00	77,894.95	1-Dec-37	6.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00966577	555,041.00	571,602.30	1-Jan-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00966818	69,975.00	73,789.64	1-Dec-37	8.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00966852	321,884.00	302,686.68	1-Dec-37	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00967199	400,000.00	424,474.68	1-Dec-37	5.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00967424	76,939.00	78,768.44	1-Dec-37	6.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00967746	88,000.00	100,866.14	1-Dec-37	6.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00967784	52,023.00	63,881.91	1-Dec-37	5.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00967987	16,369,460.00	16,339,652.10	1-Jan-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00968187	633,600.00	654,265.95	1-Jan-38	5.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00969200	18,919.00	19,130.39	1-Jan-38	5.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00969387	1,215,932.00	1,255,762.17	1-Jan-38	5.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00969516	949,891.00	981,771.74	1-Jan-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00969565	2,016,378.00	2,084,057.36	1-Feb-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00969567	4,317,036.00	4,533,832.61	1-Feb-38	7.0000% FNMA SF 30 YEAR
9LTP0	MBS	N00969586	12,529.00	12,827.28	1-Jan-38	6.0000% FNMA SF 30 YEAR
9LTP0	MBS	N009696226	117,236.00	115,592.14	1-Jan-38	5.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00969441	594,279.00	660,482.80	1-Jan-38	4.5000% FNMA SF 30 YEAR
9LTP0	MBS	N00969457	733,749.00	758,375.86	1-Jan-38	6.5000% FNMA SF 30 YEAR
9LTP0	MBS	N009696384	75,491.00	77,031.68	1-Feb-38	5.5000% FNMA SF 30 YEAR

9LTJPO	MBS	N00669882	153,551.03	155,218.53	1-AUG-38	5.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00659885	2,237,738.16	2,237,738.16	1-AUG-38	5.2090% FNMA ARMS
9LTJPO	MBS	N00870009	339,937.77	339,937.77	1-JUN-23	4.5000% FNMA 15 YEAR
9LTJPO	MBS	N00970038	40,016.30	39,721.82	1-MAR-38	5.0000% FNMA SF 30 YEAR
9LTJPO	MBS	N00970067	954,214.03	1,010,274.35	1-MAR-38	7.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00971741	954,916.00	986,965.05	1-JUL-37	5.0000% FNMA SF 30 YEAR
9LTJPO	MBS	N00972524	14,961,713.00	16,463,959.56	1-FEB-38	5.0000% FNMA SF 30 YEAR
9LTJPO	MBS	N00972568	15,325.00	16,463,959.56	1-FEB-38	6.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00972619	742,402.03	760,057.17	1-FEB-38	6.0000% FNMA SF 30 YEAR
9LTJPO	MBS	N00972863	386,423.00	399,391.89	1-MAR-38	6.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00972878	472,352.00	488,102.16	1-MAR-38	6.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00972891	636,456.00	657,817.34	1-MAR-38	6.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00973009	200,000.00	193,262.45	1-MAR-38	4.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00973044	905,222.00	935,603.35	1-MAR-38	6.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00973296	11,499,593.00	11,228,311.23	1-MAR-23	4.0000% FNMA 15 YEAR
9LTJPO	MBS	N00973442	5,016,846.00	5,277,407.89	1-FEB-38	7.0000% HIGH LOAN FANNIE MAE 30 YR
9LTJPO	MBS	N00973446	1,381,824.00	1,463,005.91	1-JAN-38	7.0000% FNMA SF 30 YEAR
9LTJPO	MBS	N00973466	157,814.00	154,985.82	1-MAR-23	4.0000% FNMA 15 YEAR
9LTJPO	MBS	N00973564	5,868,425.00	5,726,763.74	1-APR-23	4.0000% FNMA 15 YEAR
9LTJPO	MBS	N00973952	36,115.00	34,857.00	1-MAR-38	5.0000% FNMA SF 30 YEAR
9LTJPO	MBS	N00973984	475,715.00	472,959.58	1-FEB-23	4.5000% FNMA 15 YEAR
9LTJPO	MBS	N00974068	1,324,432.00	1,402,242.25	1-FEB-38	7.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00974098	1,171,212.00	1,240,020.42	1-FEB-38	7.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00974123	2,385,489.00	2,493,385.08	1-FEB-38	7.0000% HIGH LOAN FANNIE MAE 30 YR
9LTJPO	MBS	N00974128	616,785.00	631,453.30	1-FEB-38	6.0000% FNMA SF 30 YEAR
9LTJPO	MBS	N00974201	1,793,450.00	1,867,822.09	1-MAR-38	7.0000% 10.0000% 2M POOLS
9LTJPO	MBS	N00974403	55,936.00	54,860.24	1-APR-23	4.5000% FNMA 15 YEAR
9LTJPO	MBS	N00974574	407,486.00	421,161.69	1-SEP-38	6.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00974594	1,613,937.00	1,708,756.04	1-MAR-38	7.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00974636	1,490,919.00	1,435,696.43	1-MAR-23	4.0000% FNMA 15 YEAR
9LTJPO	MBS	N00974655	345,407.00	355,698.35	1-APR-38	6.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00974749	1,000,187.00	1,011,396.80	1-APR-38	5.0000% FNMA SF 30 YEAR
9LTJPO	MBS	N00974788	3,272,282.00	3,184,983.62	1-MAR-23	4.0000% FNMA 15 YEAR
9LTJPO	MBS	N00974797	107,334.00	108,534.39	1-APR-38	5.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00974820	498,723.00	483,870.13	1-APR-38	4.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00974853	1,053,410.00	1,086,764.98	1-APR-38	6.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00975064	36,266.00	37,503.18	1-AUG-38	6.5000% FNMA SF 30 YEAR NEWP/N30
9LTJPO	MBS	N00975205	26,039.00	25,871.80	1-MAR-23	4.5000% FNMA 15 YEAR
9LTJPO	MBS	N00975238	1,252,226.00	1,244,184.83	1-MAR-23	4.5000% FNMA 15 YEAR
9LTJPO	MBS	N00975308	1,257,866.00	1,332,042.55	1-MAR-38	7.0000% FNMA 30YR LOW LOANS
9LTJPO	MBS	N00975377	999,999.00	1,033,780.28	1-JUN-38	6.0000% FNMA SF 30 YEAR
9LTJPO	MBS	N00975624	10,111,160.00	10,181,776.44	1-JUL-26	4.8900% FNMA ARMS
9LTJPO	MBS	N00975695	18,983.00	19,594.65	1-AUG-38	5.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00975720	237,307.00	242,056.76	1-SEP-23	5.5000% FNMA 15 YEAR
9LTJPO	MBS	N00976072	188,124.00	191,889.11	1-MAR-23	5.5000% FNMA 15 YEAR
9LTJPO	MBS	N00976079	376,420.00	389,260.11	1-SEP-38	5.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00976214	1,035,065.00	1,032,381.93	1-JUN-23	4.5000% FNMA 15 YEAR
9LTJPO	MBS	N00976223	1,241,028.00	1,303,360.93	1-JUN-28	7.0000% FNMA SF 30 YEAR NEWP/N30
9LTJPO	MBS	N00976246	4,589,462.00	4,829,057.04	1-MAR-38	5.4910% FNMA ARMS
9LTJPO	MBS	N00976394	555,055.00	576,791.57	1-APR-38	6.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00976464	4,000,364.00	4,207,922.73	1-APR-38	7.0000% HIGH LOAN FANNIE MAE 30 YR
9LTJPO	MBS	N00976484	1,504,762.00	2,003,690.49	1-APR-23	4.0000% FNMA 15 YEAR
9LTJPO	MBS	N00976501	5,503,703.00	5,373,678.04	1-APR-23	4.0000% FNMA 15 YEAR
9LTJPO	MBS	N00976623	1,278,354.00	1,321,258.30	1-JUL-37	6.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00976628	593,398.00	590,602.87	1-JUL-36	4.3950% FNMA ARMS
9LTJPO	MBS	N00976632	2,035,594.00	2,036,290.02	1-MAR-26	4.7325% FNMA ARMS
9LTJPO	MBS	N00976640	1,021,505.00	1,024,001.12	1-OCT-34	4.5540% FNMA ARMS
9LTJPO	MBS	N00976642	727,489.00	730,958.85	1-MAR-37	5.5160% FNMA ARMS
9LTJPO	MBS	N00976646	742,107.00	737,742.56	1-JUN-37	5.1630% FNMA ARMS
9LTJPO	MBS	N00976652	1,014,451.00	1,631,291.86	1-JUN-37	5.6550% FNMA ARMS
9LTJPO	MBS	N00976663	2,197,309.00	2,245,726.21	1-JUN-37	5.8725% FNMA ARMS
9LTJPO	MBS	N00976667	616,161.00	617,567.91	1-SEP-36	5.5860% FNMA ARMS
9LTJPO	MBS	N00976671	534,173.00	540,345.84	1-SEP-37	5.1020% FNMA ARMS
9LTJPO	MBS	N00976672	1,398,617.00	1,339,640.33	1-SEP-37	5.5790% FNMA ARMS
9LTJPO	MBS	N00976673	1,031,149.00	1,024,282.70	1-JUN-37	5.8140% FNMA ARMS
9LTJPO	MBS	N00976686	1,356,236.00	1,082,664.40	1-JUN-37	6.1860% FNMA ARMS
9LTJPO	MBS	N00976762	58,900.00	60,503.33	1-APR-36	4.8510% FNMA ARMS
9LTJPO	MBS	N00977014	6,925,346.00	7,033,554.53	1-APR-38	7.0000% 10.0000% 2M POOLS
9LTJPO	MBS	N00977074	1,272,833.00	1,309,360.01	1-MAY-38	5.0000% FNMA SF 30 YEAR
9LTJPO	MBS	N00977140	43,625,965.00	45,000,466.92	1-AUG-38	6.5000% FNMA SF 30 YEAR NEWP/N30
9LTJPO	MBS	N00978505	151,250.00	150,139.55	1-APR-38	5.5000% FNMA SF 30 YEAR
9LTJPO	MBS	N00979507	49,424,444.00	49,977,378.48	1-APR-38	5.5000% FNMA SF 30 YEAR

9/1TJP0	FNMA/FHLMC FIX	N00979507	15,804,311.00	16,802,369.02	1-Apr-38	5.5000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00979562	1,928,713.00	1,893,026.32	1-Apr-38	4.5000% FNMA 20 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00979838	999,901.00	1,032,459.77	1-May-38	6.5000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00979918	1,079,108.00	1,142,742.01	1-May-38	7.0000% FNMA 30YR (LOW LOANS)
9/1TJP0	FNMA/FHLMC FIX	N00981032	212,167.00	205,019.59	1-Apr-38	4.5000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00981045	3,328,278.00	3,556,784.59	1-Apr-38	5.5000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00981131	594,540.00	618,952.97	1-May-38	5.5000% FNMA 30YR (LOW LOANS)
9/1TJP0	FNMA/FHLMC FIX	N00981356	1,774,217.00	1,732,301.18	1-Apr-23	4.0000% FNMA 15 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00981357	169,049.00	165,054.85	1-Apr-23	4.0000% FNMA 15 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00981545	200,000.00	198,715.87	1-May-23	4.5000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00981560	212,939.00	205,731.07	1-Jun-38	5.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00981603	336,488.00	324,076.96	1-Jun-38	5.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00981640	331,163.00	323,808.95	1-Jun-38	5.0000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00981653	585,613.00	561,312.27	1-Jun-38	5.0000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00981757	591,650.00	511,507.17	1-Jun-38	5.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00981785	802,117.00	766,228.53	1-Jul-38	5.5000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00981853	1,104,811.00	1,150,778.52	1-Jun-38	5.0000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00981931	200,000.00	198,715.97	1-Jun-23	7.0000% 10/10/20 YEAR AM POOLS
9/1TJP0	FNMA/FHLMC FIX	N00981980	159,705.00	165,065.36	1-Jul-38	4.5000% FNMA 15 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00982031	5,171,083.00	5,344,637.11	1-Apr-38	6.5000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00982262	458,241.00	454,876.70	1-Jul-38	5.0000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00982271	3,822,693.00	3,632,160.57	1-Aug-38	6.5000% FNMA SF 30 YEAR NEW PFN30
9/1TJP0	FNMA/FHLMC FIX	N00982313	234,126.00	236,755.85	1-May-38	5.5000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00982338	6,176,413.00	6,385,638.51	1-Aug-38	6.5000% FNMA SF 30 YEAR NEW PFN30
9/1TJP0	FNMA/FHLMC FIX	N00982473	1,000,058.00	1,011,266.15	1-May-38	5.5000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00982796	97,307.00	96,335.87	1-May-38	5.5000% FNMA SF 30 YEAR
9/1TJP0	FNMA/FHLMC FIX	N00982807	1,806,793.00	1,966,023.10	1-Aug-38	7.5000% 10/10/20 YEAR AM POOLS
9/1TJP0	FNMA/FHLMC FIX	N00982808	1,349,603.00	1,420,032.25	1-Apr-38	7.5000% 10/10/20 YEAR AM POOLS
9/1TJP0	FNMA/FHLMC FIX	N00982866	500,000.00	485,188.57	1-May-23	4.5000% FNMA 15 YEAR
9/1PR50	FNMA/FHLMC FIX	N00983016	6,933.00	7,010.50	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00983194	899,393.00	930,377.37	1-Jun-23	4.5000% FNMA 15 YEAR
9/1PR50	FNMA/FHLMC FIX	N00983201	3,242,921.00	3,405,776.37	1-May-38	7.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00983225	199,391.00	204,834.53	1-May-38	7.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00983237	4,402,694.00	4,551,834.99	1-Aug-38	6.5000% FNMA SF 30 YEAR NEW PFN30
9/1PR50	FNMA/FHLMC FIX	N00983313	2,485,101.00	2,467,843.74	1-Jul-38	5.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00983336	2,059,148.00	2,106,109.05	1-Jul-38	6.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00983379	23,636,891.00	30,640,840.26	1-Aug-38	6.5000% FNMA SF 30 YEAR NEW PFN30
9/1PR50	FNMA/FHLMC FIX	N00983470	162,117.00	160,325.99	1-May-38	5.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00983538	175,492.00	174,202.74	1-Aug-38	5.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00983541	56,203.00	55,769.65	1-May-38	5.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00983562	195,419.00	197,281.58	1-Jun-23	5.0000% FNMA 15 YEAR
9/1PR50	FNMA/FHLMC FIX	N00983829	990,236.00	1,023,842.39	1-Aug-38	5.5000% FNMA SF 30 YEAR NEW PFN30
9/1PR50	FNMA/FHLMC FIX	N00983992	144,488.00	148,774.65	1-May-23	5.0000% FNMA 15 YEAR
9/1PR50	FNMA/FHLMC FIX	N00984086	243,249.00	245,570.87	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00984098	5,593,910.00	5,799,136.24	1-May-38	6.5000% FNMA 30YR (LOW LOANS)
9/1PR50	FNMA/FHLMC FIX	N00984484	1,002,321.00	1,035,161.54	1-Jun-38	6.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00984681	605,573.00	601,125.36	1-Aug-38	5.5000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00984706	32,419,842.00	33,816,043.59	1-Jul-38	6.5000% FNMA SF 30 YEAR NEW PFN30
9/1PR50	FNMA/FHLMC FIX	N00984716	160,496.00	165,192.58	1-Jul-23	5.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00984843	2,395,502.00	2,356,919.64	1-Jul-23	6.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00984833	1,114,874.00	1,127,144.11	1-Jul-38	5.5000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00984937	8,369,374.00	8,668,203.80	1-Jun-38	6.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00984966	167,631.00	171,617.48	1-Jun-38	6.0000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00984976	4,057,175.00	4,206,020.62	1-Jul-38	6.5000% FNMA SF 30 YEAR NEW PFN30
9/1PR50	FNMA/FHLMC FIX	N00984991	7,686,670.00	7,944,653.37	1-Jun-35	6.5000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00984999	471,073.00	476,342.86	1-Aug-38	5.5000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00984999	49,955,162.00	51,847,414.31	1-Aug-38	6.5000% FNMA SF 30 YEAR NEW PFN30
9/1PR50	FNMA/FHLMC FIX	N00984999	23,210,341.00	23,956,991.04	1-Aug-38	6.5000% FNMA SF 30 YEAR NEW PFN30
9/1PR50	FNMA/FHLMC FIX	N00985002	11,030,129.00	11,511,167.18	1-Aug-38	6.5000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00985023	13,014,874.00	13,582,469.80	1-Aug-38	6.5000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00985051	7,834,510.00	8,151,568.20	1-Aug-38	6.5000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00985078	49,347,855.00	49,994,745.16	1-Aug-38	6.5000% FNMA SF 30 YEAR NEW PFN30
9/1PR50	FNMA/FHLMC FIX	N00985078	3,636,062.00	3,663,009.96	1-Oct-36	5.5000% FNMA SF 30YR (PUERTO RICO)
9/1PR50	FNMA/FHLMC FIX	N00985078	47,619,954.00	48,930,589.70	1-Oct-36	5.5000% FNMA SF 30YR (PUERTO RICO)
9/1PR50	FNMA/FHLMC FIX	N00985080	49,401,140.00	51,353,177.16	1-Oct-36	5.5000% FNMA SF 30YR (PUERTO RICO)
9/1PR50	FNMA/FHLMC FIX	N00985080	8,022,223.00	8,372,317.42	1-Oct-36	5.5000% FNMA SF 30YR (PUERTO RICO)
9/1PR50	FNMA/FHLMC FIX	N00985745	31,936.00	32,283.25	1-Jun-38	5.5000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00985875	1,502,296.00	1,566,141.35	1-Aug-38	5.5000% FNMA SF 30 YEAR
9/1PR50	FNMA/FHLMC FIX	N00985938	12,515,343.00	12,303,784.87	1-May-28	5.5000% FNMA 20 YEAR
9/1PR50	FNMA/FHLMC FIX	N00985939	2,131,518.00	2,167,535.48	1-May-28	5.5000% FNMA 20 YEAR
9/1PR50	FNMA/FHLMC FIX	N00986072	4,872,649.00	5,141,097.80	1-Aug-38	5.5000% FNMA SF 30 YEAR NEW PFN30
9/1PR50	FNMA/FHLMC FIX	N00986077	119,347.00	121,735.80	1-Sep-23	5.5000% FNMA 15 YEAR

91MDES0	MBS	FNMA/FHLMC FIX	N00986081	1,034,392.00	1,069,432.30	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC ARM	N00986088	1,772,483.00	1,786,010.10	1-Aug-38	5.1230% FNMA ARMS
91MDES0	MBS	FNMA/FHLMC FIX	N00986169	7,165,814.00	7,295,918.54	1-Jul-38	6.0000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00986393	7,957.00	7,993.86	1-Jul-38	6.0000% FNMA SF 30 YEAR
91LPRES0	MBS	FNMA/FHLMC FIX	N00986424	7,011,820.00	7,178,395.43	1-Jul-38	6.0000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00986430	5,919,909.00	6,122,445.94	1-Jul-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00986465	20,150,995.00	20,813,614.41	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00986466	5,985,587.00	6,281,237.50	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00986467	3,293,893.00	3,425,482.77	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00986491	4,449,448.00	4,623,170.89	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00986519	139,470.00	138,445.34	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00986544	4,145,104.00	4,316,353.87	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00986546	6,540,587.00	6,245,387.05	1-Sep-27	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00986549	386,541.00	399,514.35	1-Sep-27	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00986578	999,999.00	999,999.00	1-Sep-27	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00986580	4,393,296.30	5,764,511.24	1-Jul-23	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00986585	5,556,772.30	5,743,271.23	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00986709	1,754,452.00	1,813,883.89	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00987218	732,369.00	749,785.95	1-Jul-38	6.5000% FNMA SF 30 YEAR
91LPRES0	MBS	FNMA/FHLMC FIX	N00987277	736,209.00	750,855.30	1-Jul-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00987305	3,094,513.00	3,188,104.09	1-Jul-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00987348	790,215.00	816,893.33	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987555	1,090,146.00	1,127,074.61	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987560	613,732.00	634,521.56	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987565	78,377.90	81,032.12	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987570	674,522.00	697,371.60	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987574	493,141.00	505,710.59	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987582	78,843.00	81,513.75	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987585	31,245.00	32,068.06	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987588	1,623,444.00	1,578,438.31	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987711	631,771.30	72,134.95	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987747	3,387,291.00	4,018,573.18	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987753	11,246,520.00	11,927,905.59	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987756	4,063,358.00	4,200,797.55	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987761	1,075,507.00	1,111,839.78	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987765	8,763,057.00	8,871,453.33	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987785	6,778,753.00	7,206,265.35	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00987789	413,339.00	430,312.11	1-Sep-23	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00987793	8,772,374.00	9,056,787.17	1-Aug-38	6.5000% FNMA SF 30 YEAR
91LPRES0	MBS	FNMA/FHLMC FIX	N00987965	1,000,298.00	1,029,832.43	1-Aug-23	5.0000% FNMA SF 30 YEAR
91LPRES0	MBS	FNMA/FHLMC FIX	N00987992	17,746.00	17,915.14	1-Sep-23	5.0000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00987993	1,626,067.00	1,869,493.49	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00989016	17,332,073.00	18,032,702.20	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00989021	9,278,282.00	9,666,335.96	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00989032	24,519,094.00	25,053,445.14	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC ARM	N00989094	1,293,148.00	1,259,387.66	1-Jul-38	4.1170% FNMA ARMS
91MDES0	MBS	FNMA/FHLMC ARM	N00989095	1,055,498.00	1,032,539.83	1-Jul-38	4.9303% FNMA ARMS
91MDES0	MBS	FNMA/FHLMC FIX	N00989092	17,334,373.00	17,521,574.73	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00989317	5,083,413.00	5,254,004.98	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00989378	1,251,611.00	1,294,008.67	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00989590	525,060.00	530,934.35	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00989628	818,046.00	827,197.62	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00989633	185,726.00	192,892.66	1-Jul-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00989654	100,000.00	102,001.56	1-Sep-23	5.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00989754	31,062,834.00	32,135,764.66	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00989765	33,419,832.00	34,551,929.05	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00989767	475,357.00	481,311.43	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00989773	1,591,243.00	2,002,353.07	1-Aug-38	7.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00989834	344,204.00	355,953.53	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00989836	464,874.00	480,821.67	1-Aug-38	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00989857	116,918.00	118,233.65	1-Aug-23	6.5000% FNMA SF 30 YEAR NEWPFN30
91MDES0	MBS	FNMA/FHLMC FIX	N00989858	56,677.00	57,217.04	1-Aug-23	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00990070	1,000,001.00	1,022,702.05	1-Aug-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00990149	1,245,381.00	1,278,046.27	1-Jun-38	6.5000% FNMA SF 30 YEAR
91LPRES0	MBS	FNMA/FHLMC FIX	N00990160	174,071.00	179,913.06	1-Jun-38	6.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00990222	401,537.00	405,364.15	1-Sep-23	5.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00990242	309,941.00	315,124.85	1-Sep-23	5.5000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00990609	32,693.00	33,031.72	1-Oct-23	6.0000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00990989	897,317.00	930,931.02	1-Sep-23	6.0000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00990972	83,245.00	85,680.96	1-Sep-23	6.0000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00990989	83,826.00	86,277.91	1-Sep-23	6.0000% FNMA SF 30 YEAR
91MDES0	MBS	FNMA/FHLMC FIX	N00991178	541,473.00	660,235.05	1-Oct-23	6.0000% FNMA SF 30 YEAR

Deal	Security Number	Long Description	lb rating	sb rating	Par Value	Market Value
MOP	374593AN1	GIANTS STADIUM LLC AUC28	BBB-mm	[NULL]	119,525,000	118,525,074
MOP	374593AM3	GIANTS STADIUM LLC AUC28	BBB-mm	[NULL]	118,400,000	118,401,251
MOP	374593AL5	GIANTS STADIUM LLC AUC28	BBB-mm	[NULL]	118,400,000	118,401,755
MOP	345370CF5	FORD MOTOR CO	OTH	CCC	148,933,000	100,902,105
MOP	71419WAG0	PERMANENT FINANCING PLC FRN 20320910 SERIES# 8	AAA	AAA	85,000,000	822,905
MOP	656533AA4	NORSKE SKOGINDUSTRIER ASA 7.625% 20111015 SERIES# 144A	B	BB-	62,345,775	562,605
MOP	982166BP8	WEYERHAEUSER CO MAKE WHOLE CALL	BBB	BBB	57,835,049	57,835,049
MOP	374593AP6	GIANTS STADIUM LLC AUC28	AAA	AAA	53,000,000	53,000,330
MOP	590188W46	MERRILL LYNCH & CO INC	A	A	57,096,000	52,912,576
MOP	749191AA0	RAA CREDIT LINKED TR 2003-A 90 DAY AUCTION	BBB+mm	BBB+	50,000,000	500,000
MOP	629568AN6	NABORS INDUSTRIES INC	BBB+mm	BBB+	50,000,000	464,375
MOP	413627AY6	HARRAH'S OPERATING CO INC	OTH	B+	75,893,000	43,060,080
MOP	893830AW9	TRANSOCEAN INC CNVBND#C 1.5%:5Dec37	BBB	BBB+	42,975,000	41,757,357
MOP	222372AP9	COUNTRYWIDE FINANCIAL CORP	AmB	AA	32,503,000	30,552,995
MOP	667748AM9	NORTHWEST PIPELINE CORP MAKE WHOLE CALL	BBBmm	BBB-	28,880,000	299,252
MOP	165167BZ9	CHESAPEAKE ENERGY CORP	BBmm	BB	24,335,000	27,036,820
MOP	629568AP1	NABORS INDS INC GTD SR EXCHANGEABLE NT CONV RMD 94 05/15/2011	BBB+mm	BBB+	28,594,875	27,016,003
MOP	88164RAB3	TEVA PHARMACEUTICAL FIN II LLC CONV SR DEB TRANCHE B RMD .25 02/01/2012	BBB+mm	BBB+	15,105,000	25,309,221
MOP	80927GAH9	SCOTIA PACIFIC CO LLC	OTH	D	37,970,000	24,680,500
MOP	893830AU3	TRANSOCEAN INC CNVBND#A 1.625%:15Dec37	BBB	BBB+	24,550,000	24,248,095
MOP	02378JAT5	AMERICAN AIRLINE INC SERIES 2001-1 CLASS B RMD 7.377 11/23/2020	OTH	CCC+	45,695,000	24,229,224
MOP	918436AD8	VWR FUNDING INC	OTH	B-	26,000,000	252,700
MOP	38741YCP2	GRANITE MASTER ISSUER PLC FRN 20541220 SERIES# 3	BBB	BBB	30,000,000	229,410
MOP	283895AZ7	EL PASO NATURAL GAS-CORP BOND	BBB-mm	BB	19,963,000	219,240
MOP	83001PAJ8	SIX FLAGS INC CONV SENIOR NOTE RMD 4.50 05/15/2015	OTH	CCC	49,175,000	21,152,872
MOP	090673AE0	BIOMET INC 11.625% 20171015	OTH	B-	20,648,000	21,071,228
MOP	239427AG2	DAWSON RIDGE MET DIST #1 COLO 0-CPN C/I 6.65%-REF -A- ETM RMD0000 10/01/2012	AAAmm	NR	20,010,000	20,010,000
MOP	764595AA2	RICHMOND CNTY GA DEV AUTH REV RMD0000 12/01/2021	AAAmm	[NULL]	20,000,000	20,000,000
MOP	35687MAK3	FREESCALE SEMICONDUCTOR INC	Bmm	B-	29,250,000	19,504,489
MOP	20774UPP4	CONNECTICUT ST HEALTH & EDL FAEDL FACS AUTH REV BPS Z-1 RMD 5.00 07/01/2013	AAA	AAA	20,000,000	195,578
MOP	00386SAE2	***ABU DHABI NATL ENERGY CO PJSR NOTES 144A RMD 5.60 09/01/2013	A	AA-	19,000,000	193,621
MOP	579273AM2	TELECOM ARGENTINA SA STEPPED CPN 10.000% 20111015 SERIES# B	Bmm	B+	19,000,000	188,258
MOP	151168AC3	CELLU TISSUE HOLDINGS INC	B	B	20,408,000	187,754
MOP	60877UAJ6	MOMENTIVE PERFORMANCE MATLS TGG SR 10.125%14 RMD 10.125 12/01/2012	B-	B	21,005,000	18,536,913
MOP	798111AU4	SAN JOAQUIN HILLS CALIF TRANSNO-CPN C/A 7.75% CORRIDOR	AAA	AAA	18,255,000	18,255,000
MOP	165167CB1	CHESAPEAKE ENERGY CORP	BBmm	BB	22,183,000	17,425,855
MOP	983024AF7	WYETH MAKE WHOLE CALL	BBB+	A+	16,730,000	17,013,563
MOP	681904AL2	OMNICARE INC CNVBND#OCR 3.25%:15Dec35	NR	[NULL]	25,319,000	16,775,324
MOP	131243AE7	***CALD SERIES 2007-A CLASS C RMD 5.03625 01/21/2021	BBB+	A+	20,000,000	160,304
MOP	031162AQ3	AMGEN INC SR CV 0.375%13 RMD .375 02/01/2013	OTH	CC	17,173,000	16,003,261
MOP	009037AM4	AINSWORTH LUMBER CO LTD	BBB+	A-	20,355,125	15,276,555
MOP	233835AW7	DAIMLER FINANCE NORTH AMERICA	BBB+	A-	15,273,000	152,135
MOP	026874BR7	AMERICAN INTERNATIONAL GROUP I	BBB-mm	BBB+	24,930,000	14,964,737
MOP	89354FAE1	TRANSCAPITALINVEST LTD FOR OJSCAK TRANS 8.700% 20180807 SERIES# 144A	OTH	BBB+	14,390,000	14,740
MOP	345397ST1	FORD MOTOR CREDIT CO RMD 7.875 06/15/2010	B-	B-	17,329,000	14,386,533
MOP	105756BM1	BRAZILIAN GOVERNMENT INTERNATIMAKE WHOLE CALL	BBB-mm	BBB-	15,000,000	14,1750
MOP	92857WAE0	***VODAFONE GROUP PLC RMD 4.625 07/15/2018	BBB+	A-	16,860,000	14,125,209
MOP	247367AT2	DELTA AIRLINES-CORP BOND	BBB-mm	BBB-	15,327,600	141,014
MOP	02378JAU2	AMERICAN AIRLINES INC	OTH	CCC+	29,145,000	152,536
MOP	24422EQV4	JOHN DEERE CAPITAL CORP	AmJ	A	14,000,000	13,811,331

MOP	7481FIAD8	QUEBECOR WORLD CAPITAL CORP	MAKE WHOLE CALL				NR	CCC	8,976,000
MOP	221643AB5	COTT BEVERAGES USA INC					OTH	CCC	8,959,173
MOP	565531AU9	***NORSK HYDRO A S	DEBS	RMD 7.15	01/15/2029		A	AA-	89,225
MOP	025816AQ2	AMERICAN EXPRESS CO					A	A+	8,766,316
MOP	99385XAM8	XTO ENERGY INC	MAKE WHOLE CALL				B8B	B8B	8,762,629
MOP	13645RAF1	***CANADIAN PAC RY CO NEW NT	RMD 5.95	05/15/2037			B8B-	B8B	85,251
MOP	78442FEH7	SLM CORP	MEDIUM TERM NTS	RMD 8.45	06/15/2018		B8B-m	B8B-	86,317
MOP	92343VAJ3	VERIZON COMMUNICATIONS INC	MAKE WHOLE CALL				AA-m	A	9,504,875
MOP	893830AV1	TRANSCOCEAN INC					B8B	B8B+	8,486,346
MOP	022059AG3	***ALTOS HORNOS DE MEXICO	SERIES B	RMD 11.875	04/30/2049		OTH-m	NR	84,563
MOP	455780AY2	REPUBLIC OF INDONESIA					B	BB-	9,446,233
MOP	48880LAA5	KENDLE INTL INC	SR NT CONV	RMD 3.375	07/15/2012		Bmj	B	8,037
MOP	126349AB5	CSG SYS INTL INC	CONV CONTINGENT DEBT COES SR SUB NT				RMD Bmj	NR	8,222,062
MOP	210805DK0	CONTINENTAL AIRL PASSTHRU	TRS SER 2001-1 PASSTHRU CTF CL-B SINKABLE				BB	BB	79,884
MOP	71645WAM3	PETROBAS INTL FIN CO	SR NT	RMD 5.875	03/01/2018		B8B	B8B	79,693
MOP	907818DA3	UNION PACIFIC CORP	MAKE WHOLE CALL				B8B	B8B	8,344,000
MOP	268648AK8	EMC CORP/MASSACHUSETTS					B8B-mj	A-	7,397,577
MOP	78572MAA3	SABMILLER PLC	MAKE WHOLE CALL				BBB+	BBB+	7,397,577
MOP	190358AE1	COAST INVESTMENT GRADE FRN	20151017 SERIES# 1A 144A				Bmj	NR	77,000
MOP	866706AA8	TIG CAP TRUST I	CAP SECS 144A	RMD 8.597	01/15/2027		E	B+	76,656
MOP	161175AA2	CHARTER COMMUNICATIONS OPERAT	MAKE WHOLE CALL				B	B-	7,548,461
MOP	21079QAA2	CONTINENTAL AIRL PASSTHRU	TR2007-1C	RMD 7.335	04/19/2014		OTH	B+	75,000
MOP	952355AF2	WEST CORP					A	B-	9,606,000
MOP	500631AD8	KOREA ELEC PWR-CORP BD					A	B-	73,793
MOP	502161AJ1	LSI CORP CONV BOND 4 %15May10					BBmj	BB	7,366,200
MOP	032346AF5	AMYLIN PHARMACEUTICALS INC	CONV	RMD 3.00	06/15/2014		NR	[NULL]	7,350,783
MOP	026874BU0	AMERICAN INTERNATIONAL GROUP I					BBB+	A-	72,700
MOP	256864AA1	DOLLAR FINANCIAL CORP	SR NT CONV 144A	RMD 2.875	06/30/2027		NR	[NULL]	71,250
MOP	225448AB5	CREDIT SUISSE GUERNSEY LTD FRN PERP	SERIES# 1				A	A	70,292
MOP	477143AC5	JETBLUE AIRWAYS CORP					OTH	CCC	6,982,891
MOP	98375NAA8	XM SATELLITE RADIO HOLDING	SENIOR NOTES 144A	RMD 13.00	08/01/2014		OTH	CCC	6,677,462
MOP	436440AA9	HOLOGIC INC	2.0% CVT SENIOR NOTES	RMD 2.00	12/15/2037		Bmj	B+	6,545,560
MOP	91754RLP0	UTAH ST BRD REGENTS VAR BDS	200 6B L/C DEPFA	RMD 9.00	08/01/2031		OTH	A-1	64,000
MOP	039483AW2	ARCHER DANIELS MIDLAND CO	SR NT CONV	RMD .875	02/15/2014		NR	[NULL]	8,340,800
MOP	62913FAJ1	NII HLDS INC	NT CONV	RMD 3.125	06/15/2012		A	A	6,319,056
MOP	74927FAA9	RBS CAPITAL TRUST IV FRN PERP					AA-mj	AAA	6,287,488
MOP	81751XAA6	SUNSET PARK CDO LTD FRN	20100320 SERIES# 144A				Bmj	BB-	6,179,106
MOP	832248AR9	SMITHFIELD FOODS INC					B-mj	B-	61,564
MOP	92769LAA9	VIRGIN MEDIA INC	SR NT CONV 144A	RMD 5.50	11/15/2016		BBB+	BB-	60,563
MOP	960888AB7	WOOLWORTHS LTD 5.250% 20111115	SERIES# 144A				B	BB-	59,181
MOP	018804AN4	ALLIANT TECHSYSTEMS INC	SR SUB NT CONV	RMD 2.75	09/15/2011		A	AA-	58,335
MOP	565531AG5	***NORSK HYDRO A/S NTS	DEBS	RMD 6.80	01/15/2028		B	BB-	58,200
MOP	549463AH0	LUCENT TECHNOLOGIES INC	SR DEB CONV SER B	RMD 2.875	06/15/2025		AA	AA	57,210
MOP	222372AL8	COUNTRYWIDE FINANCIAL CORP					BBB-	BBB+	57,082
MCP	02364WAF2	AMERICA MOVIL SAB DE CV	5.500% 20140301				A	A+	56,453
MOP	377372AD9	GLAXOSMITHKLINE CAPITAL PLC	5.650% 20180515				BBB	BBB	55,016
MOP	845437BJ0	SOUTHWESTERN ELEC PWR CO	1ST MTG	RMD 7.25	07/15/2037		BBmj	BB+	54,948,114
MOP	14055XAG7	CAPITALSOURCE INC	SR SUB CONV NT	RMD 5.926	12/29/2049		A	CCC	5,439,800
MOP	06739FEY3	***BARCLAYS BK PLC	144A PERPETUAL				OTH	BB+	5,297,269
MOP	853763AA8	STANDARD PACIFIC CORP	CVT SENIOR SUB NOTES	RMD 6.00	10/01/2012		BBmj		
MOP	577729AE6	MAXTOR CORP	SR NT CONV	RMD 2.375	08/15/2012				

MOP	36962G2C7	GENERAL ELEC CAP CORP	MEDIUM TERM NTS	R/M/D 5.20	02/01/2011	AAA	2,355,000	2,264,601
MOP	243586AB0	DECODE GENETICS INC	CONV SR NT	R/M/D 3.50	04/15/2011	[NULL]	22,565,000	2,259,878
MOP	46126PAD8	INVERNESS MED INNOVATIONS INC	CONV	R/M/D 3.00	05/15/2016	B-	2,500,000	2,250,258
MOP	910197AM4	UDR INC	SR NT CONV 144A	R/M/D 1.75	03/15/2028	[NULL]	2,500,000	2,233,085
MOP	496902AB3	KINROSS GOLD CORP	UNITS SER 1 MEXICAN LISTED	R/M/D 6.00	06/15/2017	[NULL]	2,500,000	22,185
MOP	78462F103	PROSHARES TRUST	ULTRASHORT FINANCIALS PROSHARE			[NULL]	1,845,336	221,476,331
MOP	74347R628	TELECOM ITALIA CAPITAL SA	MAKE WHOLE CALL			[NULL]	1,914,824	207,873,293
MOP	87927VAE8	UNITEDHEALTH GROUP INC	NT			BBB	2,274,000	21,907
MOP	91324PAW2	LIBERTY MEDIA LLC				BBB+	2,335,000	2,188,340
MOP	530715AR2	AOL TIME WARNER INC	CORP BOND			BB	4,486,000	2,153,298
MOP	00184AA0	RAS LAFFAN LIQUEFIED NATURAL GAS CO LTD	5.838% 20270930 SERIES# 144A			BBB	2,246,000	2,149,237
MOP	75405UAA4	CATERPILLAR INC	MAKE WHOLE CALL			A	2,500,000	21,374
MOP	149123BM2	GENERAL ELECTRIC CAPITAL CORP				A	2,080,000	2,108,867
MOP	36962GY4	GENERAL ELECTRIC CAPITAL CORP				AAA	2,138,000	2,103,130
MOP	136375BD3	CANADIAN NATL RAILWAY CO-CORP				BBB-	1,925,000	20,573
MOP	656588AF9	***NORTEL NETWORKS CORP	SR NT CONV	R/M/D 1.75	04/15/2012	B-	3,450,000	2,035,758
MOP	560904AF1	***MALAYSIA	NOTES	R/M/D 7.50	07/15/2011	A-	1,815,000	20,078
MOP	50064FAC8	REPUBLIC OF KOREA	4.250% 20130601			BBB+	2,000,000	19,616
MOP	125509BK4	CIGNA CORP	R/M/D 6.35	03/15/2018		BBB	1,970,000	1,926,765
MOP	913017BP3	UNITED TECHNOLOGIES CORP				A	1,975,000	1,912,016
MOP	031162AN0	AMGEN INC				A+	2,000,000	1,895,033
MOP	438516AT3	HONEYWELL INTL INC	R/M/D 5.70	03/15/2037		BB-	2,065,000	1,885,626
MOP	718286BD8	***PHILIPPINES REP	GLOBAL BD	R/M/D 6.375	01/15/2032	A	2,027,000	18,800
MOP	219868BL9	CORP ANDINA DE FOMENTO	5.750% 20170112			A+	1,954,000	18,800
MOP	254543AA9	DIODES INC	SR NT CONV	R/M/D 2.25	10/01/2026	[NULL]	2,250,000	1,879,099
MOP	286651AF1	ELECTRONIC DATA SYS CORP	SR NT CONV	R/M/D 3.875	07/15/2023	BBB-	1,865,000	1,860,466
MOP	292688AB7	ENEL FINANCE INTERNATIONAL SA	MAKE WHOLE CALL			A-	1,800,000	18,239
MOP	878403AP8	TELEFONOS DE MEXICO SAB DE CV	4.750% 20100127			BBB+	1,800,000	18,148
MOP	565849AD8	MARATHON OIL CORP	MAKE WHOLE CALL			BBB+	1,888,000	1,808,574
MOP	257867AR2	DONNELLEY R R & SONS CO	NT 5.5%15	R/M/D 5.50	05/15/2015	BBB+	2,000,000	1,800,518
MOP	817315AW4	SEPRACOR INC				NR	2,000,000	1,800,030
MOP	14912L3U3	CATERPILLAR FINANCIAL SERVICES				A	1,830,000	1,799,539
MOP	64966DQU6	NEW YORK NY G/O SERIES D	R/M/D 5.00	11/01/2028		AA	1,870,800	17,840
MOP	570346AJ4	NUCOR CORP	5.000% 20130601			A+	1,730,000	17,597
MOP	464287655	ISHARES RUSSELL 2000				[NULL]	2,445,537	17,589,557
MOP	247967AD0	DELTA PETE CORP	CONV SENIOR NOTES	R/M/D 3.75	05/01/2037	CCC+	2,070,000	1,746,508
MOP	079867AN7	BELLSOUTH TELECOMMUNICATIONS I				A	2,000,000	1,740,665
MOP	902494AP8	TYSON FOODS INC	CONV NT	R/M/D 3.25	10/15/2013	BB-	1,695,000	17,289
MOP	418056AN7	HASBRO INC				BBB	1,000,000	17,138
MOP	02342TAD1	AMDOCS LTD				BBB(m)	1,763,000	17,180
MOP	404280AJ8	HSBC HOLDINGS PLC	6.800% 20380601			A+	1,860,000	16,753
MOP	007503AN7	ADVANCED MICRO DEVICES INC	SR NT CONV	R/M/D 5.75	09/15/2012	B	2,820,901	1,638,984
MOP	046353AD0	ASTRAZENECA PLC	6.450% 20370915			AA-	1,550,000	15,373
MOP	910860AH1	UNITED MEXICAN STATE-CORP BOND				BBB+	1,500,000	15,275
MOP	02580ECN1	AMERICAN EXPRESS BKFSB	MEDIUM TERM NTS	R/M/D 5.50	04/16/2013	A+	1,750,000	1,610,733
MOP	706451AG6	PEMEX PROJECT FUNDING MASTER T				BBB+	1,350,000	16,051
MOP	40045JAT4	GRUPO TELEvisa SA				BBB+	1,450,000	15,998
MOP	684228AT5	STANDARD CHARTERED PLC	VARIABLE RATE BOND PERP SERIES# REGS			BBB+	2,100,000	15,981
MOP	530718AF2	LIBERTY MEDIA LLC	CONV BOND 3.125%30Mar23			BB	1,682,000	1,598,127
MOP	89352HAD1	TRANSCANADA CORP	MAKE WHOLE CALL			BBB+	1,776,000	15,632
MOP	867652AA7	SUNPOWER CORP				[NULL]	1,073,000	1,538,341

MOP	4581X0AD0	INTER-AMERICAN DEVELOPMENT BANK 4.375% 20120920	AAA	1,450,000	15,258
MOP	00207DAG7	ASM INTERNATIONAL NV CONV BOND 4.25 %06Dec11	BB	1,350,000	15,131
MOP	595017AB0	MICROCHIP TECHNOLOGY INC SUB DEB CONV	[NULL]	1,500,000	1,500,083
MOP	316773CJ7	FIFTH THIRD BANCORP RMD 6.25 05/01/2013	A+	1,880,000	14,933
MOP	635405AW3	NATIONAL CITY CORP	A-	2,510,000	14,903
MOP	05564EBH5	BRE PROPERTIES INC	BBB+	1,597,000	1,483,260
MOP	742962AD5	PRIVATEBANCORP INC CONTINGENT SR NT CONV	BBBmn	1,431,000	14,811
MOP	61748WAA6	MORGANS HOTEL GROUP CO GTD SR SUB CONV NT 144A	NR	2,000,000	15,150
MOP	136375B50	***CANADIAN NATLRY CO RMD 4.95 01/15/2014	BBB+	1,403,000	14,135
MOP	243586AC8	DECODE GENETICS INC	NR	14,000,000	1,402,096
MOP	192108AQ1	COEUR D'ALENE MINES CO 1.25% 01/15/24 CV	NR	1,878,000	13,827
MOP	25156PAB9	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 8.000% 20100615	BBB+	1,300,000	1,377,874
MOP	398905AE9	GROUP 1 AUTOMOTIVE INC SR SUB NT CONV	NR	2,000,000	1,292,611
MOP	635405AR4	NATIONAL CITY CORP SENIOR NOTE	BBB+	1,625,000	12,708
MOP	78388JAJ5	SBA COMMUNICATIONS CORP SR NT CONV	NR	1,329,000	1,265,873
MOP	000361AJ4	AAR CORP SR NT CONV 144A	BBmj	1,694,000	12,641
MOP	448407AE6	HUTCHINSON TECHNOLOGY INC CONV SUB NOTE	NR	1,350,000	12,201
MOP	204412209	CIA VALE DO RIO DOCE 1 ADR REPR 01.00 SHR	NR	5,897,300	120,971,315
MOP	171779AB7	CIENA CORP SR NT CONV	Bmj	2,130,000	1,207,645
MOP	92344GAX4	VERIZON COMMUNICATIONS INC MAKE WHOLE CALL	Amm	1,450,000	1,231,488
MOP	49326EEB5	KEYCORP 6.500% 20130514 SERIES# MTN	BBB+	1,700,000	1,188,290
MOP	233326AD9	DST SYSTEMS INC	NR	1,000,000	11,700
MOP	465741AJ5	ITRON INC SR SUB NT CONV	B-mj	725,000	11,645
MOP	805423AA8	SAVVIS INC CVT SR NOTES	NR	1,702,000	1,157,570
MOP	983919AD3	XILINX INC JR SUB DEB CONV	BBmj	1,344,000	1,136,211
MOP	04269QAC4	ARRIS GROUP INC SR NT CONV	NR	1,344,999	11,307
MOP	375558AH6	GILEAD SCIENCES INC SR NT CONV	NR	850,000	1,127,868
MOP	538021AC0	LITTON INDUSTRIES INC RMD 7.75 03/15/2026	BBB+	1,000,000	1,116,623
MOP	64966ECF2	NEW YORK N Y G/O SER J RMD 5.00 03/01/2023	A	1,100,000	10,888
MOP	46612JAC5	JDS UNIPHASE CORP 1% 05/15/26 CV 144A	NR	1,500,000	1,083,262
MOP	651639AH9	NEWMONT MINING CORP	BBB+mj	1,000,000	1,081,602
MOP	712219AJ3	CHINA GOVERNMENT INTERNATIONAL BOND 4.750% 20*31029	A	1,053,000	10,789
MOP	38608BAH1	GRAND METRO INV-CORP BOND	BBB+	1,000,000	10,699
MOP	25746UAT6	DOMINION RES INC VA NEW SR NT SER C	BBB	900,000	1,031,512
MOP	500769BY9	KREDITANSTALT FUER WIEDERAUFBA	AAA	959,000	10,275
MOP	459200AT8	***INTL BUSINESS MACHINES CORPNOTES	A+	1,000,009	10,052
MOP	40429QFN7	HSBC FINANCE CORP	A	1,000,000	9,995
MOP	125581AS7	CIT GROUP INC NEW RMD 5.00 11/24/2008	BBB+	1,030,000	10,125
MOP	655944AE8	NORFOLK SOUTHERN CORP MAKE WHOLE CALL	BBB+	876,000	9,797.71
MOP	698657AL7	PANTRY INC SR SUB CONV NT	OTH	1,200,000	9,645
MOP	584903BA2	THOMSON REUTERS CORP MAKE WHOLE CALL	BBB+	915,000	9,423
MOP	846822AE4	SPARTAN STORES INC SR SUB NT	NR	1,030,000	9,283
MOP	460690AZ3	INTERPUBLIC GROUP COS INC SR NT CONV 144A	B	950,000	912,004
MOP	161133AE3	CHARMING SHOPPES INC SR CONV NT	B-mj	1,425,000	9,084
MOP	55262C100	MBIA INC	NR	7,800,477	90,836,555
MOP	03073TAB8	AMERIGROUP CORP CONV	NR	1,065,000	9,039
MOP	127387AF5	CADENCE DESIGN SYSTEM INC SR NT CV 1.5%13	Bmj	1,298,000	895,671
MOP	44841SAC3	HUTCHISON WHAMPOA INTERNATIONAL 03/33 LT 7.450% 20331124 SERIES# 144A	[NULL]	877,000	8,896
MOP	87969NAB1	TELSTRA CORP LTD 6.375% 20120401	BBB+	840,000	8,811
MOP	013716AV7	ALCAN INC 5.000% 20150601	A	936,000	8,798
MOP	78387GAQ6	AT&T INC MAKE WHOLE CALL	BBB+	982,000	860,095
MOP			A		

MOP	888808BK7	TOBACCO SETTLEMENT FING CORP N J REV-PROJECTED FINAL TURBO REDEM DATE 06 AAA	AAA	738,700	8,584
MOP	744320AG7	PRUDENTIAL FINL INC SR NT CV FLT 36 RMD 4.1875 12/12/2036	A+ A-	873,000	857,723
MOP	25244SAD3	DIAGEO FINANCE BV 5.00% 20130401	CCC+	820,000	8,502
MOP	84549RAA9	SPANSION INC CNVEND#144A 2.25% 15Jun16	CCC+	2,621,000	847,209
MOP	45928HAD8	INTERNATIONAL COAL GROUP INC NEW SR NT CONV	B-	640,000	8,432
MOP	718172109	PHILIP MORRIS INTERNATIONAL INC	[NULL]	1,690,816	94,276,114
MOP	444903AK4	HUMAN GENOME SCIENCES INC CONV SUB NOTE	CCC	1,150,000	8,381
MOP	64966GUT7	NEW YORK N Y G/O FISCAL 2008 SERIES C SUB	AA	832,900	8,115
MOP	268648AJ1	EMC CORP/MASSACHUSETTS	BBB-mj	790,000	806,292
MOP	470160AW2	GOVERNMENT OF JAMAICA 8.00% 20190624	B	837,000	7,983
MOP	037833100	***APPLE COMPUTER INC COM NPV	[NULL]	582,918	77,974,609
MOP	91086QAV0	UNITED MEXICAN STATES 6.05% 20400111	BBB+	850,000	7,689
MOP	46623EHJ1	J P MORGAN CHASE & CO MEDIUM TERM SR NTS	AA-	800,000	7,672
MOP	48632FAC5	KALUPTING BANK HF FRN 20100115 SERIES# 144A	A	850,000	7,543
MOP	037489101	APCO ARGENTINA INC	[NULL]	2,613,830	75,016,921
MOP	194160DD9	COLGATE-PALMOLIVE CO MEDIUM TERM NOTES	AA-	750,000	7,408
MOP	58933NAW9	MERCK & CO INC MEDIUM TERM NOTES	AA-	750,000	7,406
MOP	060505682	BANK OF AMERICA 7.25% NON CUMULATIVE PERP CVT PFD SERIES L	A+	91,289	72,494,421
MOP	22237LNG3	COUNTRYWIDE HOME LOANS INC	AA	900,000	7,110
MOP	219868AN6	CORP ANDINA DE FOMENTO 6.875% 20120315 SERIES# EXCH	A+	665,000	7,077
MOP	64966EMR5	NEW YORK N Y G/O PRE-REFUNDED RMD 5.875 08/01/2016	AA	953,900	7,029
MOP	749941AG5	RF MICRO DEVICES INC SUB NT CONV	[NULL]	909,000	701,604
MOP	985509AN8	YRC WORLDWIDE INC	B+	850,000	701,298
MOP	98008YAB1	WESTFIELD CAPITAL CORP LTD / WT FINANCE 5.125% 20141115 SERIES# 144A	A-	750,000	6,839
MOP	73935A104	POWERSHARES QQQ ETF	[NULL]	1,524,688	67,538,280
MOP	126667AD6	CV THERAPEUTICS INC SR SUB DEB CONV	[NULL]	720,000	675,049
MOP	22237LPA4	COUNTRYWIDE HOME LOANS INC	AA	779,000	670,522
MOP	745235C41	PUERTO RICO PUB BLDGS AUTH REV GOV FAC REV BDS CABS CONVERTS TO 5.45 A	AA	730,000	6,637
MOP	902549AE4	UAL CORP ORD SETTLEMENT BD	[NULL]	1,262,350	562,279
MOP	81369Y605	FINANCIAL SELECT SECTOR SPDR FUND	[NULL]	3,328,724	56,191,583
MOP	651639AJ5	NEWMONT MINING CORP	BBB+	589,000	638,234
MOP	670704AA3	NUVASIVE INC REV CONV NT	[NULL]	500,000	6,325
MOP	338032AW5	FISHER SCIENTIFIC INTERNATIONAL	BBB+	265,000	632,387
MOP	053807AL7	AVNET INC	BBB-	334,000	631,370
MOP	30033R108	EVERGREEN SOLAR INC	NR	12,071,920	62,894,703
MOP	853254AA8	STANDARD CHARTERED PLC VARIABLE RATE BOND PERP SERIES# 144A	BBB+	900,000	623,130
MOP	797330AA5	SAN DIEGO CALIF TOB SETTLEMENT TOBACCO SETTLEMENT ASSET SERIR#MD 7.125	NR	580,000	6,214
MOP	929043AC1	VORNADO REALTY LP	BBB	502,000	6,115,664
MOP	941053AG5	WASTE CONNECTIONS INC SR NT CONV	BBB	500,000	6,100
MOP	590188108	MERRILL LYNCH & CO INC	B+	2,743,846	60,567,557
MOP	649660QB6	NEW YORK CITY N Y SUBSER E3 DAILY FLTR	A-1+	600,000	6,000
MOP	34539CLU4	FORD MOTOR CREDIT CO LLC	B-	1,150,000	5,956
MOP	29245JAB8	EMPRESA NACIONAL DEL PETROLEO 4.875% 20140315 SERIES# 144A	A	610,000	5,936
MOP	08253U108	BLACKSTONE GROUP LP UNIT REPSTG LTD PARTNERSHIP INT	NR	3,486,566	59,069,401
MOP	38122NNY4	GOLDEN ST TOB SECURITIZATION P/C 06/01/08 @ 100 RMD 4.50 06/01/2027	BBB	660,000	5,752
MOP	466090107	JA SOLAR HLDGS CO LTD SPONSORED ADR	[NULL]	4,762,662	57,151,944
MOP	34539CPJ5	FORD MOTOR CREDIT CO LLC	B-	1,206,000	5,589
MOP	98235TAA5	WRIGHT MED GROUP INC CONV	[NULL]	500,000	5,575
MOP	747525103	***QUALCOMM INC (FRANKFURT LISTED)	[NULL]	1,232,890	55,406,077
MOP	46208AAB9	ION MEDIA NETWORKS INC MANDATORILY CONV SR SUB NT SER A	[NULL]	2,751,000	550,200
MOP	37576GAQ3	GILLETTE CO CORENOTES RMD 2.48313 04/02/2043	AA-	550,000	5,497

MOP	552715104	MEMC ELECTRONIC MATERIALS INC	B-mj	B-	919,755	27,601,848
MOP	75405UAB2	RAS LAFFAN LIQUEFIE 5.832% 09/30/16 144A	NR	[NULL]	275,000	2,758
MOP	682189AD7	ON SEMICONDUCTOR CORP SR SUB NT CONV RMD 1.875 12/15/2025	Bm	B+	225,000	274,750
MOP	056752109	***BAIDU.COM INC SPONSORED ADR REPSTG ORD SHS C	NR	[NULL]	98,640	27,189,721
MOP	5443505G2	LOS ANGELES CALIF G/O SER A RMD 5.25 39/31/2012	AA	AA	250,000	2,715
MOP	17275R102	CISCO SYSTEMS INC	B-mj	B+	1,183,321	27,103,320
MOP	650034XR7	NEW YORK ST URBAN DEV CORP REVPERSONAL INCOME TAX-SER C-1 RMD 5.00 0 A	AAA	AAA	250,000	2,708
MOP	291195XK6	EMERYVILLE CALIF PUB FING AUTHREV EMERYVILLE REDEV PROJ SER A IA	AA	AA	250,000	2,707
MOP	592663YV4	METROPOLITAN WTR DIST SOUTHN CALIF RFDG-SER A -IBC-BNY RMD 5.375 07/01/AA	AAA	AAA	250,000	2,693
MOP	13062PXN7	CALIFORNIA ST G/O PREREFUNDED RMD 5.00 11/01/2012	A+	A+	250,000	2,689
MOP	13062PYL0	CALIFORNIA ST G/O RFDG CR RMD 5.00 12/01/2011	AAA	AAA	250,000	2,675
MOP	049167109	ATLAS AMERICA INC	NR	NR	854,496	26,421,016
MOP	64966AYZ2	NEW YORK NY G/O SER F RMD 5.25 08/01/2013	AAA	AAA	250,000	2,642
MOP	74762EAC6	QUANTA SERVICES INC CONV SUB DEB RMD 4.50 10/01/2023	BB	BB	100,000	263,773
MOP	13062PVD0	CALIFORNIA ST G/O VARIOUS PURPRFDG RMD 5.00 12/01/2010	A	AA	250,000	2,636
MOP	45666QAB8	INFORMATICA CORP SR NT CONV RMD 3.00 03/15/2025	NR	[NULL]	255,000	262,666
MOP	1307743W0	CALIFORNIA ST UNIV REV HSG SYS-SER AY RMD 5.625 11/01/2017	Amj	NR	250,000	2,626
MOP	690632BH6	OWEGO APALACHIN Y CENT SCH DIST G/O BK-QLFD RMD 5.00 06/15/2018	AAA	NR	250,000	2,623
MOP	579160DF6	MC ALLEN TEX WTRWKS & SWR SYS WATERWORKS AND SEWER SYS 2305 RMD 5.25	AAA	AAA	250,000	2,613
MOP	79765AUF1	SAN FRANCISCO CALIF CITY & CNTY ARPTS RFDG-SECOND SER-27BRMD 5.25 05/0 A	A	A	250,000	2,607
MOP	219675FZ3	CORONA CALIF CMNTY FACS DIST G/O RFDG-SPL TAX-NO 86-2 RMD 5.75 09/01/20 A	AA	AA	250,000	2,603
MOP	073653JU2	BEACON NY G/O PUB IMPT BK-QLFD RMD 5.00 08/15/2020	Amj	NR	250,000	2,596
MOP	419578KF5	HAVERSTRAW STONY POINT N Y CENT SCH DIST G/O BK-QLFD RMD 5.00 06/15/2 A	Amj	NR	250,000	2,582
MOP	63035LAL4	NAPA CNTY CALIF FLOOD PROTIN & WATERSHED G/O SER A RMD 5.00 06/15/20 A	AA-	AA-	250,000	2,579
MOP	539315FT3	LIVONIA NY CENT SCH DIST G/O RMD 5.00 06/15/2017	Amj	NR	250,000	2,578
MOP	650035LO9	NEW YORK ST URBAN DEV CORP REV SERVICE CONTRACT REV RMD 5.25 01/01/Amj	Amj	AA-	253,300	2,558
MOP	91440CC4	UNIVERSITY MASS BLDG AUTH PROJREV SER B RMD 5.50 11/01/2016	A	AA	240,000	2,555
MOP	57595KCC0	MASSACHUSETTS ST HEALTH & EDL FACS AUTH REV PARTNERS HEALTH-CARE SYS SER AA	AA	AA	250,000	2,555
MOP	64966BGL1	NEW YORK NY G/O SER D RMD 4.25 06/01/2009	A	AA	250,000	2,528
MOP	631663BM2	NASSAU CNTY NY INTERIM FIN AUTH G/O SALES TAX SECD-SER A-2 RMD AA	RMD	AAA	250,000	2,502
MOP	530715AN1	LIBERTY MEDIA CORP SR EXCHANG DEB CONV TO MOTOROLA RMD BB	RMD	BB+	701,000	248,282
MOP	938121AA8	WASHINGTON CNTY NEB WASTEWATERFACS REV CARGILL INC PROJ RMD 5.90	- Amj	A	250,000	2,444
MOP	81369Y506	ENERGY SELECT SECTOR SPDR FUND ETF	NR	[NULL]	364,373	24,223,732
MOP	3591327T1	BALTIMORE CNTY MD GO BDS 2008 GO RMD 5.00 02/01/2011	AAA	AAA	230,000	2,434
MOP	57584NAP8	MASSACHUSETTS ST DEV FIN AGY HIGHER ED REV BDS 2006A RMD 5.00 01/01/BBB+mj	A	A-	250,000	2,422
MOP	785721KC4	SACHEM NY CENT SCH DIST G/O HOLBROOK SUFFOLK CNTY RMD 4.70 06/15/2 A	AA	AA	225,000	2,419
MOP	565091PQ2	MARBLEHEAD MASS GO SCH BDS GO RMD 5.00 08/15/2017	AA	AA-	225,000	2,404
MOP	929777DN7	WACHUSETT MASS REGL SCH DIST GO SCH BDS 2004 GO RMD 5 Amj	NR	NR	235,000	2,384
MOP	30033RAC2	EVERGREEN SOLAR INC SR NT CONV RMD 4.00 07/15/2013	NR	NR	544,317	237,396
MOP	13067JAM3	CALIFORNIA ST REV ECONOMIC RECOVERY-SER A RMD 5.00 01/01/2009	A	AA+	235,000	2,368
MOP	74973DAC3	RSHB CAPITAL SA FOR OJSC RUSSI	BBB+mjm	[NULL]	265,000	2,350
MOP	57772K101	MAXIM INTEGRATED PRODUCTS INC	Bm	B+	1,281,161	23,482,918
MOP	464286400	ISHARES INC MSCI BRAZIL FREE INDEX FD	NR	[NULL]	436,609	23,239,739
MOP	059460303	***BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS	NR	[NULL]	1,554,989	23,169,336
MOP	166764100	CHEVRON CORP	NR	[NULL]	279,795	23,078,051
MOP	815635203	SEMICONDUCTOR HOLDRS TRUST ETF	NR	[NULL]	896,633	23,055,124
MOP	521863308	LEAP WIRELESS INTERNSHR USD 0.00USD	NR	[NULL]	547,349	22,988,658
MOP	912318102	UNITED STATES NATURAL GAS FUNDLP ETF	NR	[NULL]	656,204	22,986,826
MOP	45337C102	***INCYTE CORPORATION FORMERLY INCYTE GENOMICS INC	OTH	C	2,582,815	22,966,391
MOP	74973DAD1	RSHB CAPITAL SA FOR OJSC RUSSIAN AGRICUL 7.750% 20180529 SERIES# 144A	BBB+mjm	NR	265,000	2,259
MOP	293716106	ENTERPRISE GP HOLDINLP NPV USD	NR	[NULL]	945,078	22,095,924

MOP	068167S29	BARNSTABLE MASS G O MUN PURP LN 2004	ETF	GO	R/MD 5.00	A	AAA	210,000	2,181
MOP	46059W102	INTERNET HOLDRS TRUST				NR	[NULL]	453,019	21,722,261
MOP	913017109	UNITED TECHNOLOGIES CORP				Amj	A+	346,380	21,598,525
MOP	1306296K9	CALIFORNIA ST G/O RFDG	R/MD 5.50	12/01/2011		A	A+	200,000	2,160
MOP	73640Q106	PORTFOLIO RECOVERY ASHR	USD	0.01USD		NR	[NULL]	430,203	21,540,284
MOP	767204100	RIO TINTO PLC-SPON ADR				NR	[NULL]	80,154	21,521,349
MOP	38059T106	GOLD FIELDS LTD 1 ADR REPR 01.00 SHR				NR	[NULL]	2,400,559	21,446,594
MOP	13062PAK8	CALIFORNIA ST G/O	R/MD 5.00	02/01/2013		A	A+	200,000	2,138
MOP	13062PGV8	CALIFORNIA STATE				Amj	[NULL]	200,000	2,138
MOP	79771PUT0	SAN FRANCISCO CALIF CITY & CNTY REDEV FING AUTH TAX REV	SAN FRANCISCO REDEA			A	A	200,000	2,134
MOP	73755L107	***POTASH CORP OF SASKATCHEWAN				NR	[NULL]	130,510	21,338,395
MOP	1306292H0	CALIFORNIA ST G/O RFDG	R/MD 5.75	10/01/2010		A	A+	200,000	2,131
MOP	26441C105	DUKE ENERGY CORP	SHR	USD 0.00USD		Bmj	B+	1,031,558	21,291,357
MOP	64983SAD7	NEW YORK ST DORM AUTH REVS ST UNIV EDL FACS-JBC UNREF BAL	R/MD 5.00	05/1 A		AA	AA	210,000	2,124
MOP	13082NXT9	CALIFORNIA STATE G/O BND	R/MD 5.25	11/01/2010		A	A+	200,000	2,115
MOP	097023105	***BOEING CO (GERMAN LISTING)				NR	[NULL]	353,385	21,065,065
MOP	64983UOA1	NEW YORK ST DORM AUTH REVS	PREREFUNDED-MENTAL HLTH SVCS-BR/MD	5.25		A	AA	195,000	2,095
MOP	41011WAA8	JOHN HANCOCK GLOBAL FUNDING II 7.900% 20100702 SERIES# 144A				AA	AAA	200,000	209,400
MOP	576049J76	MASSACHUSETTS ST WTR RES AUTH SER A	R/MD 5.25	08/01/2024		AA	AA	200,000	2,073
MOP	59156R108	METLIFE INC				NR	[NULL]	355,385	20,695,047
MOP	037411105	APACHE CORP	SHR	USD 0.62USD		NR	[NULL]	193,470	20,620,033
MOP	682189AE5	ON SEMICONDUCTOR CORP	SR SUB NT SER B ZERO CPN	CONV		R/MD Bmj	[NULL]	203,000	205,330
MOP	181059KR6	CLARK CNTY NEV SCH DIST FOR ISLTGO REF BDS 2007A	GO		R/MD 4 AA		B+	200,000	2,052
MOP	047439AC8	ATHEROGENICS INC	CONV NT 144A	R/MD 15C	02/01/2012	NR	[NULL]	4,100,000	205,082
MOP	650014ME0	NYS THRUWAY AUTH	SECOND GEN HWY & BRIDGE TRUST FUND BND5 SERIES 200	AAA/mj		NR	AA	206,100	2,023
MOP	47214EAA0	GAZZ TECHNOLOGIES INC	CONV	R/MD 8.00	12/31/2011	NR	[NULL]	420,000	1,985
MOP	74347R206	PROSHARES TRUST	ULTRA OQQ PROSHARES ETF			Amj	[NULL]	323,582	19,741,058
MOP	872640109	TUX COMPANIES INC NEW				NR	A+	595,508	19,510,078
MOP	370442717	GENERAL MOTORS CORPORATION	6.25% SERIES C CONVERTIBLE	SENIOR DEBENTUR	OTH		B-	1,955,200	19,592,000
MOP	131347304	CALPINE CORP	SHR	USD 0.00USD		NR	[NULL]	1,357,666	19,550,246
MOP	726503105	PLAINS ALL AMERICAN MLP	ULTRA OIL & GAS PROSHARES			NR	[NULL]	509,607	19,517,948
MOP	74347R719	PROSHARES TRUST	ULTRA OIL & GAS PROSHARES			NR	[NULL]	286,429	19,333,958
MOP	57604PRT3	MASSACHUSETTS ST WTR POLLUTN ABATEMENT TR REV PRFND-POOL	PROG-SER 5			NR	[NULL]	185,000	1,922
MOP	74347R883	PROSHARES TRUST	ULTRASHORT S&P500 PROSHARES			NR	[NULL]	284,956	19,031,933
MOP	64966AYX7	NEW YORK NY G/O SER D-CR	R/MD 5.125	08/01/2018		NR	AAA	185,000	1,906
MOP	788423100	SAFECO CORP				Bmj	B+	279,587	19,011,916
MOP	961163ZP5	WESTON MASS REF GO BDS 2004 B GO	R/MD 5.00	03/01/2019		AAA/mj	AAA	180,000	1,890
MOP	649902FJ7	NEW YORK ST DORM AUTH ST PERS INCOME TAX REV BDS 2006 A	R/MD 4.75	03/15 AAA/mj		NR	AAA	175,000	1,883
MOP	887317105	TIME WARNER INC				NR	[NULL]	1,352,776	18,769,767
MOP	57562PAB6	MASSACHUSETTS ST	REF BDS	200 6B G/O	R/MD 5.25	(AAA	AAA	175,000	1,865
MOP	315912808	FIDELITY NASDAQ COMPOSITE	INDEX FUND			NR	[NULL]	214,982	18,604,542
MOP	172967101	***CITIGROUP INC	UK LISTED			NR	[NULL]	1,089,184	18,251,458
MOP	171871105	CINCINNATI BELL INC				NR	[NULL]	5,623,561	18,227,746
MOP	79902E100	REGIONAL BANK HOLDRS TRUST	ETF			NR	[NULL]	163,047	18,220,502
MOP	127387AC2	CADENCE DESIGN SYS INC	CONV 144A	R/MD 1.375	12/15/2011	NR	[NULL]	235,000	18,095,959
MOP	125269100	CF INDUSTRIES HOLDINSHR	USD	0.01USD		NR	[NULL]	164,757	18,073,843
MOP	96950F104	***WILLIAMS PARTNERS L P	UNIT LTD PARTNERSHIP INT	GERMAN LISTED		NR	[NULL]	741,196	18,040,711
MOP	78412FAG9	SESI LLC	SENIOR EXCHANGEABLE NOTES 144A/R/MD 1.50	12/15/2026		BB/mj	BB	185,000	17,981,589
MOP	293792107	ENTERPRISE PRODUCTS PARTNERS LP				Bmj	B+	299,604	17,981,260
MOP	78464A706	SPDR SER TR	DJ GLOBAL TITANS ETF			NR	[NULL]	231,982	17,933,365
MOP	30231G102	EXXON MOBIL CORP				Amj	A+		

MOP	154035C58	CHENANGO VY CENT SCH DIST N Y SERIAL BDS 2005	GO	R/MD 5.00	R/MD 4.00	AA	175,000	1,793
MOP	219023108	CORN PRODUCTS INTL INC			NR	[NULL]	535,270	17,859,819
MOP	056156AC5	BABSON LOAN OPPORTUNITY CLO LTD FRN 20180420 SERIES# 1A 144A			AA	AA	20,000,000	17,792,000
MOP	29503PBG3	ERIE CNTY NY INDL DEV AGY SCH SCH FAC REV BDS 2004	R/MD 5.00	05/01/2013	AAA+mj	AAA	164,100	1,770
MOP	066050CV5	BANKAMERICA CORP-CORP BOND			A	AA-	175,000	1,783
MOP	52735PAS6	LEVERETT MASS GO BDS GO	R/MD 5.00	07/15/2017	A	AA	165,000	1,782
MOP	156708AP4	CEPHALON INC CONV SR SUB NT	R/MD 2.00	09/01/2015	B-mj	B-	105,000	1,726
MOP	205962AL9	COMVERSE TECHNOLOGY INC ZERO YIELD PUTTABLE SECS-2YPS R/MDO000		05/	Bmj	B+	189,000	171,990
MOP	714368BQ9	PERRIS CALIF CMNTY FACD DIST SPL TAX NO 93-2	R/MD 8.75	10/01/2021	NR	NR	173,000	1,713
MOP	902549AH7	UAL CORP SR SUB NT CONV	R/MD 4.50	06/30/2021	OTH+mj	CCC	300,000	170,364
MOP	00206R102	AT&T INC			NR	[NULL]	589,275	17,020,030
MOP	88830M102	TITAN INTERNATIONAL INC			NR	[NULL]	622,942	16,925,334
MOP	369550108	GENERAL DYNAMICS CORP			Amj	A+	206,635	16,919,648
MOP	969457100	WILLIAMS COMPANIES INC			Bmj	B	679,283	16,866,975
MOP	775371107	ROHM & HAAS CO			BBB+mj	A-	230,983	16,846,745
MOP	982526105	WM WRIGLEY JR CO			Amj	A+	211,090	16,744,252
MOP	29273V100	ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP			NR	NR	797,791	16,589,783
MOP	80874P109	SCIENTIFIC GAMES CORP CLA			B-mj	B-	771,210	16,551,709
MOP	046079RU5	ASSOCIATION CNTY COMMRS GA LEASING PROG CTFS PARTN	COWETA CNTY PU		Amj	NR	165,000	1,654
MOP	560135101	MCDONALDS CORP			BBB+mj	A-	258,495	16,527,136
MOP	G49349AA4	INWOOD PARK CDO 6.2863% 01/20/21 1X FLT			NR	NR	27,000,000	16,402,500
MOP	902911106	UST INC			Bmj	B+	242,563	16,381,451
MOP	574760HE7	MASHPPE MASS REF GO BDS SERIESGO	R/MD 5.25	10/15/2016	AA+mj	AA+	150,000	1,626
MOP	373382A67	GEORGIA ST G/O SER D	R/MD 6.70	09/01/2010	AAA	AAA	150,000	1,619
MOP	97705LMZ7	WISCONSIN ST GO BDS 2007-1 GO	R/MD 5.00	05/01/2013	A	AA	150,000	1,612
MOP	268648102	EMC CORP-MASS	R/MD	11/30/2009	Bmj	B	1,299,266	16,123,951
MOP	46050A107	INTERNET ARCHITECTURE HOLDRS TRUST	ETF		B	B+	358,500	15,824,190
MOP	681919106	OMNICOM GROUP INC			NR	[NULL]	394,277	16,037,217
MOP	745310102	PHILADELPHIA CONSOLISHR	USD 0.00USD		NR	[NULL]	283,494	16,023,081
MOP	13052PXP2	PUGET ENERGY INC SHR	USD 0.01USD		Bmj	B	655,005	15,938,789
MOP	13062NU62	CALIFORNIA ST G/O UNREFUNDED BALANCE	R/MD 5.00	11/01/2012	A	A+	150,000	1,589
MOP	168905107	CALIFORNIA ST G/O-HBC	R/MD 5.25	02/01/2011	A	AA	150,000	1,584
MOP	20772GP44	CHILDREN'S PLACE			NR	[NULL]	431,539	15,837,481
MOP	682189AF2	CONNECTICUT ST GO BDS 2008B GO	R/MD 5.00	04/15/2020	A	AA	150,000	1,577
MOP	93974ANG5	ON SEMICONDUCTOR COR CNVBND#144A 2.625% 15Dec25			Bmj	B+	170,300	157,076
MOP	78464A797	WASHINGTON ST G/O RFDG	R/MD 5.00	01/01/2015	AA	AA+	150,000	1,567
MOP	828782104	SPDR KBW BANK	ETF		NR	[NULL]	438,236	15,640,205
MOP	699211FZ6	NBTY INC SHR	USD 0.00USD		NR	[NULL]	557,543	15,640,195
MOP	478700YE1	PARAMOUNT CALIF UNI SCH DIST GO REF BDS 2005	GO	R/MD 4.50	AAA+mj	AAA	150,000	1,552
MOP	88579Y101	JOHNSON CNTY KANS UNI SCH DISTNO 229 G/O BLUE VY-SER A	R/MD 5.00	10/01/2012	AA	AA	150,000	1,558
MOP	G61477104	3M CO SHR	USD 0.01USD		BBB+mj	A-	219,378	15,499,640
MOP	565849106	SINA CORP			NR	[NULL]	375,091	15,375,731
MOP	086516101	MARATHON OIL CORP			NR	[NULL]	385,803	15,332,583
MOP	844030106	BEST BUY COMPANY INC			Bmj	B+	373,407	15,271,881
MOP	42222G108	SOUTHERN UNION CO NEW			Bmj	B	693,258	15,251,676
MOP	298785EK6	HEALTH NET INC SHR	USD 0.00USD		NR	NR	531,611	15,247,090
MOP	130628H45	EUROPEAN INVESTMENT BANK 2.875% 20130315			AAA	AAA	157,000	1,559
MOP	57635Q104	CALIFORNIA ST G/O	R/MD 5.00	10/01/2013	NR	NR	150,000	1,516
MOP	40429CCX8	MASTERCARD INC			NR	NR	72,637	15,138,713
MOP	N22717107	HSBC FINANCE CORP			A	AA-	150,000	1,495
		***CORE LABORATORIES NV			NR	NR	140,443	14,834,149

MOP	544628GA2	LOS ANGELES CA REGL ARPTS IMPTCORP LSE REV FACS-SUBLSE CONTLAIR	NR	NR	125.000	1.152
MOP	464288562	ISHARES TR FTSE NAREIT RESIDENTIAL INDEX	NR	{NULL}	268.000	5.701.057
MOP	03076C106	AMERIPRISE FINANCIAL INC	NR	{NULL}	292.084	11.508.994
MOP	51806BAE2	LASMO (USA) INC-CORP BOND	A	AA-	100.000	1.150
MOP	64970KH34	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV SER A TCORS	AA	AA	118.700	1.150
MOP	46625H100	JPMORGAN CHASE & CO SHR USD 1.00USD	Bmj	B+	285.034	11.486.870
MOP	71848E100	PETROCHINA CO LTD -ADR	NR	{NULL}	123.617	11.470.421
MOP	G37263109	***GARMIN LTD	NR	NR	326.064	11.393.375
MOP	464288810	ISHARES TR DOW JONES US MEDICAL DEVICES INDEX FD	NR	NR	189.793	11.391.376
MOP	136335101	CANADIAN NATURAL RESOURCES	NR	{NULL}	147.638	11.207.201
MOP	36388F108	W R GRACE & CO-DEL NEW	NR	{NULL}	747.811	11.067.603
MOP	369712EU0	GRAYSON CNTY TEX JR COLLEGE DIGO BDS 2007	OTHmj	D	100.000	1.098
MOP	64605KT59	NEW JERSEY ST EDL FACS AUTH REV RFDG-RIDER UNIV-SER A	R/M D 5.00	BBB+	108.900	1.095
MOP	64110D104	NETAPP INC SHR USD 0.00USD	Bmj	B	534.473	10.919.283
MOP	494550106	KINDER MORGAN ENERGY PRNRS	NR	NR	211.034	10.914.575
MOP	358802TK2	FRISCO TEX G/O INDPT SCH DIST SCH BLDG	R/M D 5.00	AAA	105.500	1.090
MOP	76541VBP1	RICHMOND VA G/O RFDG & PUB IMPT-SER B	R/M D 5.25	AAA	103.000	1.087
MOP	86764L108	SUNOCO LOGISTICS PARTNERS LP	NR	{NULL}	241.346	10.848.503
MOP	57583F709	MASSACHUSETTS ST DEV FIN AGY R REV BDS 2005 D	R/M D 5.00	AAA	103.000	1.084
MOP	650034XN6	NEW YORK ST URBAN DEV CORP REVPERSONAL INCOME TAX-SER C-1	R/M D 5.00	AAA	100.000	1.083
MOP	88263LDY9	TEXAS TRANSN COMMN ST HWY FD RREV BDS 2007	R/M D 5.00	AAA	100.000	1.078
MOP	54473EJF2	LOS ANGELES CNTY CALIF PUB WKS LEASE REV REF BDS 2005 A	R/M D 5.00	AA	100.000	1.078
MOP	02209S103	ALTRIA GROUP INC	NR	{NULL}	531.689	10.738.568
MOP	575827EF3	MASSACHUSETTS ST G/O RFDG SER-A	R/M D 6.00	AA	100.000	1.072
MOP	57582NJ30	MASSACHUSETTS ST G/O RFDG SER D	R/M D 5.00	AAA	100.000	1.072
MOP	25476FEF2	DISTRICT COLUMBIA G/O SER C R/M D 5.00	06/01/2016	AAA	100.000	1.071
MOP	392118DF9	GREATER LAWRENCE MASS REGL VOCLTD G.O BDS	GO	NR	100.000	1.066
MOP	427056106	HERCULES INC	B-mj	B-	545.002	10.654.789
MOP	745190GX0	PUERTO RICO COMWLT HWY & TRANSN AUTH SER E	R/M D 5.50	AAA	100.000	1.065
MOP	559080106	MAGELLAN MIDSTREAM PARTNERS	NR	{NULL}	334.836	10.620.998
MOP	246579GA8	DELAWARE VALLEY PA REGL FIN AUTH LOC GOVT REV	R/M D 5.50	AA-	100.000	1.062
MOP	825502RF6	SHREWSBURY MASS G/O MUN PURP LN	R/M D 5.00	NR	100.000	1.061
MOP	64966BAJ2	NEW YORK CITY N Y G/O SER C XLCA	03/15/2012	AA	100.000	1.060
MOP	875892D21	TANTASQUA MASS REGL SCH DIST REF BDS 2005	R/M D 4.50	NR	100.000	1.059
MOP	796720AP5	SAN BERNARDINO CALIF CMNTY COLGO BDS	R/M D 4.00	AA	100.000	1.055
MOP	950885KV4	WESLACO TEX INDPT SCH DIST G/O PSF GTD	R/M D 5.00	NR	100.000	1.052
MOP	647111RBF2	NEW MEXICO FIN AUTH ST TRANSN REV-SR LIEN-SER A	R/M D 5.25	AA+	100.000	1.050
MOP	59259R5H3	METROPOLITAN TRANSN AUTH N Y R TRANS REV BDS 2008A	R/M D 5.00	AA	100.000	1.048
MOP	91086QAK4	UNITED MEXICAN STATES 6.375% 20130116 SERIES# MTN	11/15/2014	A	100.000	1.047
MOP	575765WFS	SACRAMENTO CALIF CITY FING PIC 01/01/09 @ 100	R/M D 5.25	BBB+	100.000	1.047
MOP	785849DJ6	ORTHOVITA INC	NR	NR	100.000	1.047
MOP	68750U102	***ANGLO AMERICAN PLC ADR NEW	R/M D 5.00	NR	4.020.760	10.453.976
MOP	03485P201	MISSOURI ST G/O RFDG-FOURTH STBLDG-SER A	R/M D 5.00	{NULL}	537.371	10.446.492
MOP	606301FY0	CAPITAL ONE FINANCIAL CORP	10/01/2018	AAA	100.000	1.044
MOP	14040H105	VISA INC	NR	A	158.454	10.414.001
MOP	92826C839	TEXAS SOUTHN UNIV REV CONSTITUTIONAL APPROPRIA 2005	R/M D 4.00	NR	151.528	10.373.328
MOP	682696PJ0	***CATERPILLAR INC MEXICAN LISTED	10/01/2014	NR	100.000	1.037
MOP	149123101	CALIFORNIA ST G/O VAR PURP R/M D 4.125	04/01/2013	{NULL}	158.906	10.363.044
MOP	13062PRBC	PORT AUTH N Y & N J CONS-128THSER	R/M D 4.00	A+	100.000	1.035
MOP	7335812P6	GSE SYSTEMS INC SHR USD 0.01USD	NR	AAA	100.000	1.033
MOP	36327K106			{NULL}	1.455.004	10.328.278

MOP	115637209	BROWN FORMAN CORP-CL B				Amj	A	52,049	3,668,414
MOP	68628V308	ORION MARINE GROUP ISHR	USD	0.00USD		NR	[NULL]	328,687	3,664,860
MOP	73935X500	POWERSHARES EXCHANGE-TRADED	FD WILDER HILL CLEAN ENERGY			NR	[NULL]	222,784	3,642,191
MOP	060505104	BANK OF AMERICA CORP				NR	[NULL]	133,514	3,631,581
MOP	580645109	MCGRAW HILL COMPANIES INC				NR	NR	90,869	3,610,581
MOP	859737207	STERILITE INDUSTRIES 1 ADR REPR	01.00 SHR			NR	[NULL]	373,676	3,605,964
MOP	379336100	GLOBAL INDUSTRIES LTD				NR	[NULL]	425,875	3,605,032
MOP	911163103	UNITED NATURAL FOODS INC				NR	[NULL]	143,242	3,591,557
MOP	459506101	INTL FLAVORS & FRAGRANCES				NR	[NULL]	83,122	3,576,740
MOP	811904101	SEACOR HOLDINGS INC	FORMERLY SEACOR SMIT INC			Bmj	B	41,761	3,566,389
MOP	344419106	FOMENTO ECONOMICO ME 1 ADR REPR	10.00 SHR			B-mj	B-	110,945	3,549,903
MOP	089302103	BIG LOTS INC	COM			NR	[NULL]	284,222	3,549,131
MOP	65248E104	NEWS CORP	SHR	USD	0.01USD	NR	[NULL]	77,004	3,541,406
MOP	198516106	COLUMBIA SPORTSWEAR CO				NR	[NULL]	94,642	3,531,480
MOP	742962103	PRIVATEBANCORP INC				NR	[NULL]	223,949	3,523,522
MOP	124857202	CBS CORP	NEW CLASS B			B-mj	B-	49,075	3,509,505
MOP	029426107	AMERICAN SCIENCE & ESHR	USD	0.66USD		NR	[NULL]	92,497	3,497,086
MOP	554489104	MACK-CALI REALTY CORP				Bmj	B	53,603	3,494,362
MOP	151020104	CELGENE CORP				B-mj	B-	325,400	3,433,817
MOP	370442816	GENERAL MOTORS CORP	PFD 7.2500 15Apr41	25.00USD		NR	[NULL]	132,908	3,432,970
MOP	48203R104	JUNIPER NETWORKS				NR	B	128,511	3,432,083
MOP	89628E104	TRINA SOLAR LTD 1 ADR REPR	01.00 SHR	USD	0.00	Bmj	[NULL]	155,737	3,428,031
MOP	960590109	WENDYS INTERNATIONAL INC				NR	B+	108,158	3,413,755
MOP	03761U106	APOLLO INVESTMENT CORPORATION	COMMON STOCK			Bmj	NR	47,735	3,411,980
MOP	452526106	IMMUCOR INC				NR	B	409,602	3,406,112
MOP	464287648	ISHARES RUSSELL 2000 GROWTH INDEX FUND	ETF			NR	[NULL]	54,496	3,395,391
MOP	66251F105	NEWSTAR FINANCIAL INC				NR	NR	3,374,174	3,383,313
MOP	244199105	DEERE & CO				NR	A-	65,384	3,359,030
MOP	296315104	ESCO TECHNOLOGIES INSHR	USD	0.01USD		NR	[NULL]	191,571	3,358,240
MOP	096627104	BOARDWALK PIPELINE PLP	NPV	USD		NR	[NULL]	84,645	3,350,249
MOP	00724F101	ADOBE SYSTEMS INC	SHR	USD	0.00EUR	NR	[NULL]	85,658	3,314,966
MOP	01881G106	ALLIANCEBERNSTEIN HOLDING LP				Bmj	B+	57,638	3,298,943
MOP	534187109	LINCOLN NATIONAL CORP-IND				NR	[NULL]	214,124	3,297,510
MOP	216646402	COOPER COS INC/THE				NR	NR	43,611	3,294,462
MOP	263702108	EL PASO PIPELINE PARTNERS LP	COM UNIT LTD PARTNERSHIP	INT		OTHmj	C	76,756	3,285,541
MOP	156708109	CEPHALON INC				NR	[NULL]	216,186	3,283,865
MOP	291011104	EMERSON ELECTRIC CO	USD	0.50USD		NR	[NULL]	206,628	3,261,253
MOP	143130102	CARMAX INC	SHR			Amj	A	41,175	3,280,412
MOP	Y8564M105	TEEKAY LNG PARTNERS LP				NR	[NULL]	96,755	3,279,898
MOP	075887109	BECTON DICKINSON & CO				Bmj	B	272,105	3,266,348
MOP	57060U100	MARKET VECTORS ETF TRUST	GOLD MINERSETF			NR	NR	162,551	3,264,024
MOP	00130H105	AES CORP				Amj	A	296,054	3,256,594
MOP	43129M107	HILAND HLDGS GP LP	UNIT LTD PARTNERSHIP	INT		NR	NR	68,879	3,254,257
MOP	87161C106	SYNOVUS FINANCIAL CORP				NR	[NULL]	246,397	3,240,121
MOP	262037104	DRIL-QUIP INC	SHR	USD	0.01USD	NR	[NULL]	172,844	3,239,097
MOP	989855101	ZYGO CORP	SHR	USD	0.10USD	NR	[NULL]	35,157	3,239,014
MOP	01861G100	ALLIANCE HLDGS GP LP	COM UNITS REPSTG LTD PARTNER	INT		NR	[NULL]	74,056	3,238,736
MOP	983134107	WYNN RESORTS LTD				NR	[NULL]	81,173	3,270,460
MOP	464266802	ISHARES MSCI MEXICO INVESTABLE MARKET INDEX FUND	ETF			NR	[NULL]	17,730	3,224,626
MOP	92204A405	VANGUARD SECTOR INDEX FDS	VANGUARD FINANCIALS ETF			Bmj	B+		
MOP	26969P108	EAGLE MATERIALS INC							

MOP	56845T305	MARINER ENERGY INC SHR	USD	0.00USD	NR	26.014	575,210
MOP	008073108	AEROVIRONMENT INC			NR	18.083	572,508
MOP	227046109	CROCS INC			NR	154.468	572,149
MOP	29250N105	***ENBRIDGE INC	US LISTING		NR	14.973	571,519
MOP	436440101	HOLOGIC INC			B-	28.897	570,918
MOP	452521107	IMMERSION CORPORATION			NR	86.984	568,875
MOP	98462Y100	YAMANA GOLD INC	ORD	CAO 0.00GBP	NR	64.596	566,667
MOP	235851AF9	DANAHER CORP	LIQUID YIELD OPT NT CONV DEV R/MO0000	01/22/2021	A	5.000	5,634
MOP	81662W108	SEMIGROUP ENERGY PARTNERS LP	COM UNIT REPSTG LTD PARTNERSHPINT		NR	75.992	560,821
MOP	126132109	ONOC LTD-ADR			NR	4.953	556,321
MOP	86183Q100	UTS STONEMOR PARTNERS LP	COMMON UNIT REP LIMITED	PARTNERSHIP INTEREST	NR	36.550	555,926
MOP	00617Y108	AETNA INC NEW			NR	14.817	554,156
MOP	699648103	OTTER TAIL CORP	SHR	USD 5.00USD	NR	16.780	553,740
MOP	212485106	CONVERGYS CORP	SHR	USD 0.00USD	NR	36.235	553,308
MOP	046285104	ASTORIA FINANCIAL CORP			B+	25.867	551,096
MOP	758849103	REGENCY CENTERS CORPREIT	USD 0.01USD		NR	8.597	550,724
MOP	637138108	NATIONAL PENN BANC SHR	USD 0.00USD		NR	31.446	550,305
MOP	371532102	GENESCO INC			B	15.584	545,440
MOP	460336201	INTERNATIONAL SPEEDWAY CORP	CL A		A-	13.524	541,690
MOP	57383T103	MARVEL ENTERTAINMENTSHR	USD 0.01USD		NR	15.034	540,277
MOP	63633D104	NATIONAL HEALTH INVESTORS INC			B	16.023	536,771
MOP	16411R208	CHENIERE ENERGY INC SHR	USD 0.00USD		NR	205.394	536,079
MOP	817565104	SERVICE CORP INTERNATIONAL			B-	58.126	534,759
MOP	021373105	***ALTAIR NANOTECHNOLOGIES INC	USD 0.01USD		C	262.988	533,862
MOP	03070Q101	AMERISTAR CASINOS INSHR	USD 0.00USD		NR	34.087	528,349
MOP	210795308	***CONTINENTAL AIRLIN	CLASS B COM MEXICAN LISTED		NR	28.847	527,958
MOP	343389102	FLOTEK INDUSTRIES INSHR	USD 0.00USD		NR	50.943	525,273
MOP	72359H106	PIONEER HIGH INCOME TR			NR	52.832	525,150
MOP	98975F101	ZORAN CORP	SHR	USD 0.00USD	NR	61.917	524,437
MOP	572901106	MARTEK BIOSCIENCES CSHR	USD 0.10USD		NR	16.018	522,187
MOP	3C3726103	FAIRCHILD SEMICON INTERNATIO			NR	54.724	520,972
MOP	224399105	CRANE CO			B-	16.279	519,300
MOP	203372107	COMMSCOPE INC			B-	12.769	517,783
MOP	45817G102	INTELLI-CHECK - MOBISHR	USD 0.00USD		NR	240.300	516,645
MOP	404303109	HSN INC	SHR	USD 0.01USD	NR	42.159	514,340
MOP	007974108	ADVENT SOFTWARE INC			B-	12.800	510,336
MOP	192108108	***COEUR D'ALENE MINES CORP	CANADIAN LISTED		NR	287.404	510,142
MOP	650111107	NEW YORK TIMES CO-CL A			B+	37.441	509,946
MOP	868873100	SURMODICS INC			NR	16.581	509,368
MOP	49446R109	KIMCO REALTY CORP			A+	14.127	506,434
MOP	583334107	MEADWESTVACO CORP	SHR	USD 0.01USD	NR	20.968	506,207
MOP	37247D106	GENWORTH FINANCIAL INC	COM CL A		NR	55.031	503,862
MOP	855082103	***STAR ASIA FIN LTD	ORD SHS 144A		B	250.000	500,000
MOP	729251108	PLUM CREEK TIMBER CO INC	COM		A-	9.168	499,285
MOP	67019E107	NSTAR			NR	13.479	497,108
MOP	232674507	CYPRESS BIOSCIENCE INC			NR	84.280	495,482
MOP	265026104	DUNCAN ENERGY PARTNERS LP	COM UNIT REPSTG LTD PARTNER		NR	31.608	495,297
MOP	52602E102	LENDER PROCESSING SVCS INC			NR	15.010	495,030
MOP	45167R104	IDEX CORP			A-	15.559	493,998
MOP	651587107	NEWMARKET CORPORATION			B	8.996	492,381
MOP	04269Q100	ARRIS GROUP INC	SHR	USD 0.01USD	AAA	53.681	492,792

MOP	292756202	ENERGYSOLUTIONS INC SHR	USD	0.01USD	NR	[NULL]	32,257	491,919
MOP	419879101	HAWAIIAN HOLDINGS INSHR	USD	0.01USD	NR	NR	50,528	491,284
MOP	981475106	WORLD FUEL SERVICES CORP			Amj	A	18,954	486,739
MOP	58733R102	MERCADOLIBRE INC			NR	NR	17,082	484,104
MOP	47189R104	JAVO BEVERAGE CO INCSHR	USD	0.00USD	NR	[NULL]	1,137,900	477,540
MOP	067511105	BARE ESSENTIALS INC			NR	NR	43,400	476,988
MOP	258598101	DOUBLE-TAKE SOFTWARE INC			NR	NR	41,712	475,517
MOP	649445103	NEW YORK COMMUNITY BANCORP INC			Bmj	B-	25,931	475,387
MOP	921659108	VANDA PHARMACEUTICALS INC			NR	NR	504,790	474,503
MOP	55608B105	MACQUARIE INFRASTRUCTURE	USD	0.00USD	NR	[NULL]	31,513	474,271
MOP	375558103	GILEAD SCIENCES INC			B-nlj	B-	10,120	472,968
MOP	171232101	CHUBB CORP			BBB+nmj	A-	8,336	472,885
MOP	231269101	CURIS INC			NR	NR	370,684	470,769
MOP	019589AD2	ALLIED WASTE NORTH AMERICA			B-	B+	5,000	47
MOP	87157D109	SYNAPTICS INC			NR	NR	15,974	466,010
MOP	27579R104	EAST WEST BANCORP INC			NR	[NULL]	28,854	465,415
MOP	941848103	WATERS CORP SHR	USD	0.01USD	NR	[NULL]	8,395	465,243
MOP	22160QAC6	COSTCO WHOLESALE COR CONV BOND ZEROCPN19Aug17			BBB+	A-	3,000	4,660
MOP	902973304	US BANCORP			NR	[NULL]	13,936	464,526
MOP	223621103	COWEN GROUP INC			NR	NR	81,210	460,075
MOP	858586100	STEPAN CO			Bmj	B	8,501	458,969
MOP	127055101	CABOT CORP			AA	AA	14,645	457,656
MOP	918204108	V F CORP			BBB+nmj	A-	5,700	455,031
MOP	89376V100	TRANSMONTAIGNE PARTNLP	NPV	USD	NR	[NULL]	26,334	463,998
MOP	252603105	DIAMOND FOODS INC			NR	[NULL]	17,420	452,920
MOP	16941R108	***CHINA PETE & CHEM CORP SPONSORED ADR REPS**G H SHS			NR	[NULL]	5,501	449,536
MOP	58405U102	MEDCO HEALTH SOLUTIONS INC			NR	NR	9,228	448,875
MOP	G67743107	***ORIENT EXPRESS HOTELS LTD CL A SHS			NR	NR	-3,254	445,538
MOP	955306105	WEST PHARMACEUTICAL SERVICES	USD	0.01USD	NR	[NULL]	8,597	445,441
MOP	902252105	TYLER TECHNOLOGIES ISHR	USD	0.01USD	NR	[NULL]	28,362	443,865
MOP	881451108	TERRESTAR CORP SHR	USD	0.01USD	NR	[NULL]	200,451	442,997
MOP	530555101	LIBERTY GLOBAL INC CLASS A			NR	NR	14,793	442,104
MOP	47102X105	JANUS CAPITAL GROUP INC			NR	[NULL]	18,279	442,023
MOP	948649104	WEIS MARKETS INC			NR	[NULL]	11,527	441,942
MOP	00372Q201	***ABN AMRO CAPT FDNG TR VII 5.06% PERP NON CUM GTD TRUST PFD SECS			Amj	A	39,889	439,573
MOP	465754208	I2 TECHNOLOGIES INC NEW			B-nlj	B-	32,477	439,089
MOP	783549108	RYDER SYSTEM INC			Bmj	B+	5,303	438,500
MOP	760281204	REPUBLIC BANCORP INC-KY CL A			BBB+nmj	A-	14,727	438,423
MOP	093679108	BLOCKBUSTER INC CL A			OTHnmj	C	203,332	438,384
MOP	577776107	MAXYGEN INC			NR	[NULL]	93,375	435,608
MOP	46018M104	INTERNATIONAL POWER 1 ADR REPR 10.00 SHR			NR	[NULL]	7,200	433,224
MOP	802809103	SANTANDER BANCORP			NR	[NULL]	34,216	432,516
MOP	696639103	PALM HARBOR HOMES INSHR	USD	0.01USD	NR	[NULL]	46,863	432,060
MOP	749121109	QWEST COMMUNICATIONS INTL			NR	[NULL]	121,148	431,893
MOP	452553308	IMPALA PLATINUM HOLD 1 ADR REPR 01.00 SHR			NR	[NULL]	20,150	431,875
MOP	83169Y108	SMART BALANCE INC			NR	NR	64,093	430,706
MOP	264142100	DUCKWALL-ALCO STORESSHR	USD	0.00USD	NR	[NULL]	27,515	430,610
MOP	740215108	PRECISION DRILLING TUNIT	CAD	0.00USD	NR	[NULL]	26,634	430,192
MOP	760943103	RES-CARE INC			Bmj	B	22,612	430,080
MOP	880345103	TENNANT CO			NR	[NULL]	10,572	427,955
MOP	459028106	INTERNATIONAL ASSETSSHR	USD	0.01USD	NR	[NULL]	17,799	427,176

MOP	629484106	NYMAGIC INC	SHR	USD	1.00USD	NR	[NULL]	10.956	257.466
MOP	34958B106	FORTRESS INVT GROUP LLC	CL A			NR	NR	24.622	257.300
MOP	670006105	NOVELL INC				B-mj	B-	46.122	255.331
MOP	27829G106	EATON VANCE RISK MANAGED	DIVERSIFIED EQUITY INCOME FD			NR	NR	15.635	254.851
MOP	Y1968P105	DANAOS CORP				NR	[NULL]	14.222	253.578
MOP	172908105	CINTAS CORP				Amj	A+	8.066	253.399
MOP	743263105	PROGRESS ENERGY INC				Bmj	B	5.771	252.106
MOP	N07059186	***ASML HOLDING N V	NEW YORK REGISTRY SHARES	ADR NEW		NR	[NULL]	12.591	252.072
MOP	521865105	LEAR CORP				OTHmj	C	19.427	252.065
MOP	035290105	ANIXTER INTERNATIONAL INC				NR	[NULL]	4.237	251.329
MOP	430050107	HIGHLAND CREDIT STRATEGIES	FUND			NR	[NULL]	26.656	250.927
MOP	74834L100	QUEST DIAGNOSTICS INC				Bmj	B	4.437	249.681
MOP	852891100	STANCORP FINANCIAL GROUP				NR	[NULL]	5.033	249.134
MOP	803111103	SARA LEE CORP				Bmj	B	19.122	247.917
MOP	30161Q104	EXELIXIS INC				NR	[NULL]	36.514	247.665
MOP	72764Y100	PLATO LEARNING INC	SHR	USD	0.01USD	NR	[NULL]	95.218	247.132
MOP	16117M107	CHARTER COMMUNICATIONS	SHR	USD	0.00USD	NR	[NULL]	287.087	246.895
MOP	8111543107	SEABOARD CORP				NR	[NULL]	198	246.312
MOP	464287861	DO NOT USE ISHARES S&P EUROPE 350		USD	0.00USD	NR	[NULL]	6.000	246.180
MOP	909205106	UNISOURCE ENERGY CORP	SHR	USD		B-mj	B-	7.867	244.270
MOP	12561W105	CLECO CORP HLDGS NEW	COM			Bmj	B+	8.917	242.196
MOP	98944B108	ZEP INC				NR	NR	12.102	242.040
MOP	464287200	ISHARES TRUST	S&P 500 INDEX FUND			NR	[NULL]	2.000	241.560
MOP	55027E102	LUMINEX CORP	SHR	USD	0.00USD	NR	[NULL]	9.767	241.147
MOP	026760405	AMERICAN INDEPENDENCE	SHR	USD	0.01USD	NR	[NULL]	35.897	240.510
MOP	75952B105	RELIANT ENERGY INC				NR	NR	18.571	240.439
MOP	651718504	NEWARK RESOURCES	SHR	USD	0.01USD	NR	[NULL]	36.943	239.889
MOP	33610F109	FIRST POTOMAC REALTY TRUST				NR	NR	13.247	239.241
MOP	564563104	MANTECH INTERNATIONAL	SHR	USD	0.01USD	NR	[NULL]	4.527	238.736
MOP	163731102	CHEMICAL FINANCIAL CORP				BBB+mj	A-	8.029	236.213
MOP	82706C108	PIER 1 IMPORTS INC				OTHmj	C	52.973	235.730
MOP	14075T107	***SILICON MOTION TECHNOLOGY CORPORATION	ADR			NR	[NULL]	46.631	234.507
MOP	92205F106	CARACO PHARM LABS LTD				NR	[NULL]	15.937	234.274
MOP	23282W100	VANGUARD NATURAL RESOURCES	LLC			NR	NR	18.600	234.174
MOP	30218U108	CYTOKINETICS INC				NR	NR	53.068	233.469
MOP	73936T474	EXPRESSJET HOLDINGS INC				NR	[NULL]	1,012.515	232.878
MOP	00762L101	COBIZ FINANCIAL INC				NR	[NULL]	19.281	232.722
MOP	929309409	POWERSHARES INSURED NATIONAL MUNICIPAL BOND PORTFOLIO	ETF			NR	[NULL]	10.144	228.950
MOP	74731Q103	***ADVANTAGE ENERGY INCOME	FUND TRUST UNITS US LISTED			NR	[NULL]	24.556	228.616
MOP	472147107	***WPP GROUP PLC	AMERICAN DEPOSITARY SHARES			OTH	B+	5.252	228.423
MOP	14055X102	PZENA INVESTMENT MANAGEMENT INC	CL A			NR	NR	24.524	227.828
MOP	42224N101	JAZZ PHARMACEUTICALS INC				NR	NR	43.022	226.865
MOP	58468B105	CAPITALSOURCE INC				NR	NR	20.500	226.090
MOP	55272X102	HEALTHSPRING INC				NR	NR	11.462	224.999
MOP	60782B100	MEDICINES CO				NR	NR	8.937	224.944
MOP	193459302	MFA MORTGAGE INVESTMENTS INC				Bmj	B	32.359	224.895
MOP	913377107	MODINE MANUFACTURING CO				NR	[NULL]	14.818	224.345
MOP	025537101	COLEMAN CABLE INC				NR	NR	17.524	222.730
MOP	75734R105	DO NOT USE UNIVERSAL AMER FINANCIAL CRP				NR	[NULL]	18.439	222.006
MOP		AMERICAN ELECTRIC POWER CO INC				Bmj	B	6.196	221.507
MOP		REDDY ICE HOLDINGS	ISHR	USD	0.01USD	NR	[NULL]	64.440	220.365

MOP	56977W109	NOVA CHEMICALS CORP				NR	[NULL]	148,200
MOP	292562105	ENCORE WIRE CORP				Bmj	B	7,782
MOP	72389J102	PIONEER FLOATING RATE TRUST				NR	[NULL]	146,278
MOP	33735G107	FIRST TR VALUE LINE 100 EXCHANGE TRADED FD				NR	[NULL]	145,125
MOP	514606102	LANCE INC SHR USD 0.83USD				NR	[NULL]	145,265
MOP	667328108	NORTHWEST BANCORP INSHR USD 0.10USD				NR	[NULL]	144,307
MOP	247916208	DENBURY RESOURCES INC				NR	[NULL]	144,220
MOP	253306106	DO NOT USE ENGLOBAL CORP				NR	[NULL]	144,115
MOP	390905107	GREAT SOUTHERN BANCORP INC				Bmj	B	12,136
MOP	358435105	FRIEDMAN INDUSTRIES INC				NR	[NULL]	142,875
MOP	M84116108	SILICOM LIMITED				NR	[NULL]	142,424
MOP	032159105	AMREP CORP SHR USD 0.10USD				NR	[NULL]	141,836
MOP	483548103	KAMAN CORP				Bmj	B	25,555
MOP	98952K107	ZHONGPIN INC				NR	[NULL]	3,052
MOP	15101Q108	CELESTICA INC				NR	[NULL]	140,067
MOP	87244T109	TICC CAPITAL CORP				NR	[NULL]	4,373
MOP	73941U102	POZEN INC				NR	[NULL]	139,250
MOP	37733W105	GLAXOSMITHKLINE PLC 1 ADR REPR 02.00 SHR				NR	[NULL]	138,902
MOP	345395206	FORD MOTOR CO CAPTA CONV PFD 6.5 %15Jan32				NR	[NULL]	138,816
MOP	48552P103	KAPSTONE PAPER AND PACKAGING CORPORATION				OTH	CC	137,050
MOP	M22013102	METLIFE INC 6.5% NON CUM PFD SER B				NR	[NULL]	136,866
MOP	59156R603	VAN KAMPEN ADVANTAGE MUNICIPALINCOME TRUST II				BBBmj	BBB	20,290
MOP	92112K107	MERCER INTERNATIONAL INC				OTHmj	D	18,204
MOP	588056101	TEMPUR PEDIC INTERNATIONAL INC				NR	[NULL]	8,077
MOP	831865209	AO SMITH CORP SHR USD 1.00USD				NR	[NULL]	12,923
MOP	049513104	ATMEL CORP				B-mj	B-	30,988
MOP	17311H209	CITIGROUP CAP XVII 6.35% ENHANCED TR PFD SECS-TRUPRS				Amj	A	11,238
MOP	039762109	ARDEN GROUP INC-CL A				NR	[NULL]	2,818
MOP	617466206	MORGAN STANLEY CAP TRUST V 5.75% CAPITAL SECS DUE 7/15/33				NR	[NULL]	34,816
MOP	291641108	EMPIRE DISTRICT ELECTRIC CO				NR	[NULL]	10,481
MOP	007094105	ADMINISTAFF INC				NR	[NULL]	750
MOP	370442725	GENERAL MOTORS CORP 7.375% SR NTS DUE 5/15/48				NR	[NULL]	130,662
MOP	254543101	DIODES INC SHR USD 0.66USD				NR	[NULL]	5,723
MOP	853626109	STANDARD MICROSYSTEMS CORP USD 1.00USD				NR	[NULL]	4,537
MOP	869319105	STERLING FINANCIAL CSHR				NR	[NULL]	129,868
MOP	568427108	TRUSTCO BANK CORP NY USD 0.10USD				Bmj	B	129,182
MOP	898345105	MARINE PRODUCTS CORPSHR				NR	[NULL]	6,217
MOP	M0392N101	ALADDIN KNOWLEDGE SYSTEMS				NR	[NULL]	128,519
MOP	05968L102	***BANCOLOMBIA SA SPONSORED ADR REPSTG 4 PREF				NR	[NULL]	9,804
MOP	228903100	AMERICAN WOODMARK COSHR USD 0.00USD				NR	[NULL]	127,786
MOP	58463J304	CRYOLIFE INC				NR	[NULL]	127,015
MOP	54125C109	MEDICAL PROPERTIES TRUST INC				NR	[NULL]	124,615
MOP	512815101	NEUROCRINE BIOSCIENCES INC				NR	[NULL]	124,567
MOP	052660107	LAMAR ADVERTISING CO-CL A				NR	[NULL]	123,908
MOP	521050104	AUTHECTEC INC				NR	[NULL]	8,724
MOP	90333L102	LAYNE CHRISTENSEN CO				NR	[NULL]	11,129
MOP	78463B101	U S CONCRETE INC				OTHmj	C	25,358
MOP	315293100	S1 CORPORATION				B-mj	B-	3,500
MOP	P16994132	FERRELLGAS PARTNERS-LP				Bmj	B	55,653
MOP		BANCO LATINOAMERICANO EXP-E				NR	[NULL]	3,223
MOP						NR	[NULL]	24,223
MOP						NR	[NULL]	20,090
MOP						NR	[NULL]	6,335
MOP						NR	[NULL]	18,800
MOP						NR	[NULL]	1-9,650

MOP	64127J102	NEUBERGER BERMAN DIVIDEND ADVANTAGE FUND INC				NR	[NULL]	93.970
MOP	64124K102	NEUBERGER BERMAN NEW YORK INTERMEDIATE MUNI FUND INC				NR	[NULL]	92.643
MOP	72201H108	PIMCO FLOATING RATE INCOME FUND				NR	[NULL]	92.530
MOP	06652V109	BANNER CORP SHR USD 0.01USD				Bmj	[NULL]	92.313
MOP	313148306	FEDERAL AGRICULTURAL MORTGAGE CORP-CL C				NR	B+	91.780
MOP	550021109	LULULEMON ATHLETICA INC				NR	NR	90.506
MOP	27828X100	EATON VANCE TAX-MANAGED BUY WRITE INCOME FUND				NR	[NULL]	90.343
MOP	60975U108	MONOGRAM BIOSCIENCES INC				NR	NR	89.742
MOP	68401H104	OPTIMER PHARMACEUTICALS HR USD 0.00USD				NR	[NULL]	88.904
MOP	60877T100	MOMENTA PHARMACEUTICALS INC				NR	NR	88.624
MOP	863167201	STRATUS PROPERTIES ISHR USD 0.01USD				NR	[NULL]	88.088
MOP	88343R101	THERMAGE INC				NR	NR	86.878
MOP	394361208	GREEN BANKSHARES INC SHR USD 2.00USD				NR	[NULL]	86.564
MOP	044103109	ASHFORD HOSPITALITY TR INC COM SHS				NR	NR	86.087
MOP	617462205	MORGAN STANLEY CAPITAL TR IV 6.25% CAPITAL SECS DUE 4/1/33 BOOK ENTRY				NR	NR	85.560
MOP	598148104	MIDWAY GAMES INC				B8B+mj	A-	85.454
MOP	483564101	KMG CHEMICALS INC SHR USD 0.01USD				OTHmj	C	85.405
MOP	493732101	KFORCE INC				NR	[NULL]	85.391
MOP	522015106	LEARNING TREE INTERNSHR USD 0.00USD				NR	[NULL]	85.269
MOP	74347R644	PROSHARES TRUST ULTRASHORT CONSUMER GOODS PROSHARES				NR	[NULL]	85.262
MOP	210313102	CONSTANT CONTACT INC				NR	[NULL]	93.148
MOP	494274103	KIMBALL INTERNATIONAL SHR USD 0.05USD				NR	NR	82.927
MOP	16941J106	CHINA PRECISION STEEL INC				NR	NR	82.484
MOP	45104G104	ICICI BANK LTD-SPON ADR				NR	[NULL]	82.160
MOP	693320202	PHH CORP NEW				NR	[NULL]	81.594
MOP	16942J105	CHINA SECURITY & SURSHR USD 0.00USD				NR	[NULL]	81.155
MOP	293712105	ENTERPRISE FINANCIAL SERVICE				NR	[NULL]	81.075
MOP	014485108	ALESCO FINANCIAL INC				NR	[NULL]	80.989
MOP	404609109	HACKETT GROUP INC (THE)				NR	[NULL]	80.747
MOP	026874115	AMERICAN INTL GROUP INC 8.50% MAND CONV PFD CORP UNIT				OTHmj	C	80.125
MOP	29332W107	ENHANCED S&P 500 COVERED CALL FUND				Amj	[NULL]	80.022
MOP	464287598	ISHARES RUSSELL 1000 VALUE INDEX FUND ETF				NR	NR	79.971
MOP	456837808	**ING GROEP N V 8.50% ING PERPETUAL HYBRID CAPSECS PFD				Amj	A	79.400
MOP	374393106	GEVITY HR INC				NR	B-	78.931
MOP	05348W307	AVANEX CORPORATION NEW				B-mj	B-	78.931
MOP	848420105	SPHERION CORP SHR USD 0.01USD				NR	[NULL]	78.593
MOP	902952100	US GLOBAL INVESTORS SHR USD 0.02USD				NR	[NULL]	78.214
MOP	125151100	***CE FRANKLIN LTD (US LISTED)				NR	[NULL]	78.155
MOP	967590100	WIDEPOINT CORP SHR USD 0.00USD				NR	[NULL]	78.060
MOP	59518V102	MICRUS ENDOVASCULAR CORP				NR	[NULL]	77.980
MOP	55330106	MSC INDUSTRIAL DIRECT CO-A				NR	[NULL]	76.586
MOP	004934105	ACTEL CORP				NR	[NULL]	76.224
MOP	80281R706	**SANTANDER FINANCE PREFERRED A UNIPERSONAL 6.80% NON CUM SER 4 GUARANTIA				OTHmj	C	75.864
MOP	G81075106	SHIP FINANCE INTL LTD				NR	A+	75.670
MOP	22544F103	CREDIT SUISSE HIGH YIELD BD FDSH BEN INT				NR	[NULL]	75.422
MOP	45168D104	IDEXX LABORATORIES CORP				Bmj	[NULL]	75.393
MOP	830566105	SKECHERS USA INC-CL A				NR	B+	74.269
MOP	863902102	STUDENT LOAN CORP				NR	[NULL]	73.493
MOP	487584104	KEITHLEY INSTRUMENT SSHR USD 0.00USD				NR	[NULL]	71.091
MOP	40429C201	HSBC FINANCE CORP 6.875% SENIOR NTS DUE 1/30/33				NR	[NULL]	70.600
MOP	165167842	CHESAPEAKE ENERGY CORP 4.5% CUMULATIVE CONV PFD STOCK				Bmj	[NULL]	69.930

MOP	806373106	SCHAWK INC				NR	[NULL]	3.139	50.563
MOP	55348A102	MRU HOLDINGS INC	SHR	USD	0.00USD	NR	[NULL]	119.436	50.163
MOP	412824104	HARLEYSVILLE GROUP INC				NR	[NULL]	1.422	43.841
MOP	89147N304	TORTOISE CAPITAL RESOURCES	CORPORATION			NR	[NULL]	5.538	49.620
MOP	5111637100	LAKELAND BANCORP INC				NR	[NULL]	3.893	49.208
MOP	984238105	YM BIOSCIENCES INC				NR	[NULL]	98.000	49.010
MOP	37249T109	GEOGLOBAL RESOURCES INC				NR	[NULL]	23.456	43.585
MOP	194014106	COLFAX CORPORATION				NR	[NULL]	2.702	48.393
MOP	46626E205	J2 GLOBAL COMMUNICATIONS INC	COM NEW			NR	[NULL]	1.979	47.878
MOP	896095106	TRICO BANCSHARES				B-mj	B-	2.557	47.401
MOP	895919108	TRIDENT MICROSYSTEMS	SHR	USD	0.00USD	NR	[NULL]	19.813	47.135
MOP	361438104	GAMCO INVESTORS INC				B-mj	B	974	47.044
MOP	31983A103	FIRST COMMUNITY BANC	SHR	USD	1.00USD	NR	[NULL]	1.475	46.612
MOP	44930K108	ICO GLOBAL COMMUNIC	ASHR	USD	0.01USD	NR	[NULL]	22.286	46.578
MOP	46469V104	ISORAY INC				NR	[NULL]	66.274	46.392
MOP	15672C106	CERAGENIX PHARMACEUTICALS INC				NR	[NULL]	40.000	46.000
MOP	20581E104	COMSYS IT PARTNERS INC				NR	[NULL]	3.732	45.754
MOP	16937S102	CHINA ARCHITECTURAL	ENGINEERING INC			NR	[NULL]	5.911	45.710
MOP	464072109	INDEVUS PHARMACEUTICALS INC				NR	[NULL]	24.450	45.281
MOP	137801106	CANO PETROLEUM INC				OTH-mj	C	18.234	44.673
MOP	65248V304	NEWS CORP FIN TR II	SR EXCHANGEABLE BUCS		0.75% 03/10/2023	NR	[NULL]	47	44.645
MOP	277276101	EASTGROUP PROPERTIES INC				BBB+	BBB+	971	44.530
MOP	371559105	GENESSEE & WYOMING INC-CL A				B-mj	B+	1.009	44.265
MOP	256743105	DOLLAR THRIFTY AUTOMOTIVE	GROUP INC			B-mj	B+	10.451	44.208
MOP	457030104	INGLES MARKETS INC-CL A				B-mj	B+	1.851	44.091
MOP	15135B101	CENTENE CORP				NR	[NULL]	2.128	43.858
MOP	037347101	ANWORTH MORTGAGE ASSET CORP				NR	[NULL]	6.463	43.625
MOP	928566108	VNU MEDICAL TECHNOLOGIES INC				NR	[NULL]	2.247	43.547
MOP	070203104	BASSETT FURNITURE INDS INC				B-mj	B-	4.525	43.223
MOP	65370L108	NICHOLAS-APPLGATE GLOBAL	EQUITY & CONV INCOME FD			NR	[NULL]	3.100	42.724
MOP	317585404	FINANCIAL INSTITUTIONS INC	COM			B	B	2.605	42.670
MOP	83001P109	SIX FLAGS INC	SHR	USD	0.02USD	NR	[NULL]	48.409	42.600
MOP	00430U103	ACCELRY'S INC				NR	[NULL]	8.294	42.382
MOP	41145W109	HARBIN ELECTRIC INC				NR	[NULL]	3.332	42.316
MOP	505336107	LA-Z-BOY INC				NR	[NULL]	3.786	41.645
MOP	19259P300	COINSTAR INC	SHR	USD	0.00USD	NR	[NULL]	1.223	41.222
MOP	740585104	PREMIERE GLOBAL SERV	SHR	USD	0.01USD	NR	[NULL]	2.715	40.942
MOP	739128106	POWELL INDUSTRIES IN	SHR	USD	0.01USD	NR	[NULL]	917	37.661
MOP	88409N101	THINK PARTNERSHIP INC				NR	[NULL]	102.497	36.796
MOP	67423R108	OBAGI MEDICAL PRODUCTS INC				NR	[NULL]	3.755	36.583
MOP	709789101	PEOPLES BANCORP INC				NR	[NULL]	1.403	36.099
MOP	561911108	MANAGED HIGH YIELD PTRUST	NPV	USD		NR	[NULL]	18.289	36.029
MOP	437306103	HOME PROPERTIES INC				NR	[NULL]	614	35.729
MOP	94770V102	WEBMD HEALTH CORP	CLASS A			NR	[NULL]	1.122	35.130
MOP	852857200	STAMPS.COM INC				NR	[NULL]	2.559	35.094
MOP	458665106	INTERFACE INC-CL A				B-mj	B-	2.908	34.547
MOP	567294AM4	NORTHWEST AIRLINES-CRP	SINKINGFUND			BBB+mj	A-	384	338
MOP	18712Q103	CLIFTON SAVINGS BANK SLA				NR	[NULL]	2.876	33.132
MOP	719405102	PHOTONICS INC				B-mj	B-	10.894	32.649
MOP	45885A300	INTERNAP NETWORK SERVICES	CORPORATION			NR	[NULL]	9.424	32.042
MOP	32022K102	FIRST FINANCIAL NORTHWEST INC				NR	[NULL]	3.011	31.616

MOP	88337K104	***THE9 LTD	ADR	NR	[NULL]	1,834	31,270
MOP	71714F104	PHARMERICA CORPORATION		NR	NR	1,329	30,203
MOP	552727109	MFS CHARTER INCOME TRUST-SBI		NR	[NULL]	4,020	29,788
MOP	834445405	SOMANETICS CORP NEW		B-mj	B-	1,248	29,565
MOP	654798503	NITROMED INC		NR	NR	61,589	29,563
MOP	294264205	EPICEPT CORP		NR	[NULL]	45,000	29,250
MOP	118255108	BUCKEYE TECHNOLOGIESHR	USD 0.01USD	NR	[NULL]	27,671	28,966
MOP	29360T105	ENTERTAINMENT PROPERREIT	USD 0.01USD	NR	[NULL]	498	27,141
MOP	420877201	HAYNES INTERNATIONAL INC	NEW	NR	[NULL]	30,902	26,885
MOP	78402X107	SCOLAR PHARMA INC SHR	USD 0.00USD	NR	[NULL]	4,000	26,880
MOP	168615102	CHICO'S FAS INC SHR	USD 0.01USD	NR	[NULL]	731	26,857
MOP	192479103	COHERENT INC		NR	NR	527	26,417
MOP	395150105	GREENFIELD ONLINE INC		NR	NR	983	26,325
MOP	218681104	CORE-MARK HOLDING CO INC		NR	[NULL]	1,500	26,200
MOP	73935X708	POWERSHARES EXCHANGE TRADED	FUND TRUST POWERSHARES DYNAMI	NR	[NULL]	606	25,101
MOP	50060P106	KOPERS HOLDINGS INC		NR	[NULL]	2,514	24,235
MOP	05541T101	ESPEED INC	CL A	NR	A-	750	23,250
MOP	404251100	HNI CORPORATION		BBB+mj	BBB+mj	672	22,042
MOP	30214U102	EXPONENT INC		NR	[NULL]	693	21,726
MOP	60855R100	MOLINA HEALTHCARE INC		NR	NR	7,700	21,175
MOP	707832309	PENN TRAFFIC CO THE SHR	NPV USD	NR	[NULL]	4,170	20,808
MOP	759916109	REPLIGEN CORP		OTHmj	C	4,450	20,337
MOP	505447102	LABRANCHE & CO INC		NR	[NULL]	4,199	20,155
MOP	688582105	OSTEOTECH INC SHR	USD 0.01USD	NR	[NULL]	4,708	19,950
MOP	38500T101	***GRAN TIERRA ENERGY INC		Bm	B	2,651	19,750
MOP	17163B102	CIBER INC		NR	NR	2,143	19,694
MOP	74112D101	PRESTIGE BRANDS HLDGS INC		BBB-	BBB-	960	17,616
MOP	21988G312	CORPORATE BACKED TR CTFS	PFD 7.875% DUKE CAPITAL CBTC DUE 02/15/32	NR	[NULL]	956	17,610
MOP	33582V108	FIRST NIAGARA FINANC SHR	USD 0.01USD	NR	[NULL]	1,493	17,436
MOP	61745P791	MORGAN STANLEY INSURTRUST	USD 0.01USD	NR	[NULL]	1,990	17,214
MOP	030098107	AMERICAN STRATEGIC INCOME	PORTFOLIO INC	NR	[NULL]	1,157	16,777
MOP	346233109	FORESTAR REAL ESTATE GROUP INC		NR	NR	1,944	16,485
MOP	591520200	METHODE ELECTRONICS INC		Bmj	B	1,905	16,193
MOP	947075202	WASTE SERVICES INC SHR	USD 0.01USD	NR	[NULL]	6,000	15,960
MOP	345203202	FORCE PROTECTION INC NEW		NR	NR	1,652	15,545
MOP	500233101	KOHLBERG CAPITAL CORSHR	USD 0.01USD	NR	[NULL]	1,458,519	14,585
MOP	317928109	FINOVA GROUP INC/THE SHR	USD 0.01USD	NR	[NULL]	1,540	14,568
MOP	004446100	ACETO CORP	USD 0.01USD	NR	[NULL]	1,174	14,515
MOP	12561E105	CKE RESTAURANTS INC		AAA+mj	AAA	1,000	13,500
MOP	09256A109	BLACKROCK ENHANCED CAPITAL ANDINCOME FUND INC		NR	[NULL]	473	12,870
MOP	229669106	CUBIC CORP		B+	B+	374	12,342
MOP	466032109	J & J SNACK FOOD CORP		Bmj	B	895	11,818
MOP	609027107	MONARCH CASINO & RESORT INC		NR	[NULL]	2,115	11,828
MOP	78116B102	RUBIO'S RESTAURANTS SHR	USD 0.00USD	NR	A-	700	11,550
MOP	404280604	***HSBC HOLDINGS PLC ADS	6.20% NON-CUM PREF SHS SER A CLBL 12/15/2010 @ 25.01	BBB+mj	BBB+mj	397	11,461
MOP	045075205	ATLANTIC TELE-NETWORKSHR	USD 0.01USD	NR	[NULL]	358	11,458
MOP	747316107	QUAKER CHEMICAL CORP		Bmj	B	1,151	11,307
MOP	911268100	UNITED ONLINE INC		NR	NR	1,089,372	10,894
MOP	417434503	HARVARD INDUSTRIES INC		NR	NR	9,868	9,868
MOP	004225105	ACADIA PHARMACEUTICALS INC		NR	NR	3,342	9,868
MOP	31305T100	FCSTONE GROUP INC		NR	NR	543	9,729

MOP	84743P308	SPECIAL VALUE EXPANSION FD LLCTAXABLE PFD AUCTION RATE 144A N/A 10/35/2008 @ 5 AAmj	AA	36	33
MOP	81751YAA4	***SERIES 2005-6 SEGREGATED PORTFOLIO SUNSET PK CDO LTD 144A	[NULL]	25,000,000	25
MOP	86776TAD9	SUNSET PARK CDO LTD FRN 20091220 SERIES# 144A	AAA	4,000,000	4
MOP	81752AAA5	BARTON SPRINGS 2005-1	AA+	1,000,000	1
MOP	81752CAA1	BLUE POINT CDO FRN 20101220 SERIES# A1 144A	AA	1,000,000	1
MOP	81752AAC1	BARTON SPRINGS 2005-1	AA+	1,000,000	1
MOP	77018RAJ7	ROBANIA CDO LTD/ROBANIA CDO LL	A	1,000,000	1
MOP	708410AA3	PENNS LANDING CDO	AA	250,000	0
MOP	105097505	***BRAMALEA INC	[NULL]	5,000	0
MOP	G46715AD3			6,900,000	-
MOP	G30489AB6			1,000,000	-
MOP	G3922B107			16,549	-
MOP	G9825R107			85,036	-
MOP	M56595107			23,839	-
MOP	Y11082107			5,700	-
MOP	G9319H102			1,455	-
MOP	M4146Y108			1,506	-
MOP	G73537402			10,375	-
MOP	G98777108			309	-
MOP	001944107	ARM FINANCIAL GROUP INC-CL A	NR	20,700	-
MOP	048556203	ATLANTIC GULF COMMUNITIES CORP20% CONV PFD SER B	NR	33,652	-
MOP	459173209	INTERNATIONAL BROADCASTING CORP NEW	[NULL]	39,501	-
MOP	494467103	KIMCO ENERGY CORP	[NULL]	1,920	-
MOP	591689104	METROMEDIA FIBER NETWORK INC CL A	D	330,205	-
				4,238,734,519	10 176,792,453

Deal	Security Number	long_description	lb_rating	sandp_rating	Par Value	Market Value
N24	722490AA7	PINE CCS LTD VARIABLE RATE BOND 20140215 SERIES# 144A	OTH	CC	\$ 1,020,500,000.00	1,020,500,000.00
N24	05946KAA9	BANCO BILBAO VIZCAYA ARGENTARI	AAA	AAA	\$ 257,500,000.00	2,522,457.50
N24	449627AB4	IHOP 2007-3 NOTE	BBB-	BBB-	\$ 156,595,000.00	132,322,775.00
N24	52518RCC8	LSSC 2005-1 A1	AAA	AAA	\$ 222,000,000.00	116,550,000.00
N24	037898AD5	LEHMAN STRUCTURED SECURITIES C	BBB-	BBB-	\$ 118,405,000.00	87,027,675.00
N24	05522NAA5	APPB 2007-1 A-2-II-X	AAA	AAA	\$ 80,200,000.00	83,612,145.65
N24	52524PAG7	BA COVERED BOND ISSUER	A	AAA	\$ 90,359,000.00	92,621,557.99
N24	8635725N9	LEHMAN XS TRUST	AAA	AAA	\$ 80,000,000.00	72,800,000.46
N24	78403WAA6	AMORT RESID COLL TR	OTHmj	CC	\$ 70,210,000.00	68,805,801.26
N24	76827RAA9	STRUCTURED ASSET SECURITIES CO	A	AA	\$ 70,500,000.00	651,157.92
N24	52524TAF1	INSURANCE NOTE CAP TAXABLE MMS	A	AAA	\$ 977,135,000.00	49,998,043.68
N24	863572GE7	LEHMAN XS TRUST	AAAmm	AAA	\$ 49,075,139.00	49,075,139.00
N24	52525LAP5	SASCO 95-2 IIA CMO SER 95-2 STRUCTURED ASSET SECS CORP	AA	AAA	\$ 782,152,000.00	44,601,435.65
N24	06570GAD5	LXS 2007-14H AIO	AAAmmj	AAA	\$ 80,481,000.00	44,264,550.00
N24	76117LAH6	BNCMT 2007-4 A4	NR	NR	\$ 49,688,000.00	44,215,963.68
N24	04012VAC3	RLT 2008-AH2 B2	AA	AA	\$ 52,500,000.00	429,555.00
N24	45804BAA6	ARES XII CLO LTD	A	AA	\$ 46,500,000.00	428,878.80
N24	86363BAD7	RIVERMONT INC	BBB+	BBB+	\$ 52,000,000.00	41,600,000.00
N24	91086QAS7	SASC 2007-RM1 M2	AAAmmj	AAA	\$ 40,591,000.00	41,199.65
N24	52525AAB0	UNITED MEXICAN STATES 6.750% 20340927 SERIES# MTNA	AAA	AAA	\$ 103,953,000.00	38,982,375.00
N24	40411EAA6	LXS 2007-20N A2	BBB+	BBB+	\$ 37,775,000.00	38,322,536.69
N24	45805AAA7	BANK OF SCOTLAND PLC 5.000% 20111121 SERIES# 144A	BBB+	BBB+	\$ 41,500,000.00	379,264.35
N24	52109PAQ8	INSURANCE NOTE CAPITAL MM	AAAmmj	AAA	\$ 1,705,510,138.00	33,891,960.74
N24	525237AF0	LBUBS 2007-C6 XW	BBB+	BBB+	\$ 657,339,000.00	33,508,512.86
N24	373109BJ5	LXS 2007-10H 1AIO	A	AA	\$ 32,650,000.00	326,500.00
N24	12667FSH9	GEORGETOWN UNIVERSITY SER A SAVRS	AAA	AAA	\$ 41,285,000.00	31,180,258.86
N24	76117LAB9	CWALT 2004-J8 2A1	Amj	AA-	\$ 31,440,000.00	29,682,504.00
N24	86363BAF2	RLT 2008-AH2 M1	NR	[NULL]	\$ 33,000,000.00	24,420,000.00
N24	31394ACL8	SASC 2007-RM1 M3	NR	[NULL]	\$ 25,000,000.00	24,109,375.00
N24	410764AB0	FNW 2004-W9 2A1	AAAmm	AAA	\$ 21,895,000.00	21,895,000.00
N24	863579K31	HANCP 99-B A CMO SER 99-B HANOVER CAPITAL MTGE NOTES	AAA	AAA	\$ 31,000,000.00	20,781,862.99
N24	07396HGN5	SARM 2005-23 1A1	AAA	AAA	\$ 27,001,717.00	20,220,128.65
N24	656178BE9	BALTA 2004-2 1A3	Amj	AA	\$ 19,400,000.00	194,000.00
N24	525249AF5	NORMAN OKLA REGL HOSP AUTH REV/PIC 09/15/08 @ 100	NR	NR	\$ 455,974,000.00	19,304,115.26
N24	31392JAP4	LXS 2007-11 AIO	NR	[NULL]	\$ 19,000,000.00	119,253.30
N24	94983CAJ6	FNW 03-W2 2-A8	AAAmm	AAA	\$ 26,700,000.00	18,890,000.00
N24	200380AR4	WFMB 2005-AR10 2A6	Bmj	[NULL]	\$ 20,227,081.00	18,204,372.90
N24	45254TRN6	CSB 1988-1 A SERIES 88-1	AAA	AAA	\$ 25,200,000.00	18,198,756.17
N24	16163HBC4	IMSA 2005-1 1A1	AAAmm	AAA	\$ 20,498,470.00	17,994,961.11
N24	36229RL11	CHASE 2007-S3 2A1	NR	NR	\$ 25,000,000.00	17,646,008.75
N24	525248BK5	GSR 2004-2F 7A1	AAAmm	AAA	\$ 38,108,000.00	17,148,600.00
N24	251510MZ3	LXS 2007-5H 2A2W	AAA	AAA	\$ 19,833,000.00	17,118,405.33
N24	31358BAA6	DBALT 2006-AF1 A1	NR	[NULL]	\$ 29,582,000.00	16,942,585.35
N24	749241AC9	FANNIE MAE PRINCIPAL STRIP	AAA	AAA	\$ 594,389,038.00	16,767,552.49
N24	525245AU0	RALI 2007-QH9 X	Amj	NR	\$ 34,208,000.00	16,590,880.00
N24	31771CR64	LXS 2007-3 4BA1	NR	[NULL]	\$ 17,561,000.00	16,489,155.56
		FINANCING CORP FICO				

N24	02660TFX6	AHM 2005-3 2A1	AMERICAN HOME MORTGAGE INVESTM	AAA	AAA	\$	19,095,000.00	16,403,833.00
N24	52524PAW2	LXS 2007-6 A2	LEHMAN XS TRUST	Bmm	AAae	\$	82,606,000.00	16,108,170.00
N24	86363AAA5	SASC 2006-S4 A	STRUCTURED ASSET SECURITIES CO	B	B	\$	32,000,000.00	16,000,000.00
N24	02660TDA8	AHM 2005-1 1A2	AMERICAN HOME MORTGAGE INVESTM	AAA	AAA	\$	25,000,000.00	15,591,347.25
N24	31771C4D4	FINANCING CORP FICO		NR	[NULL]	\$	16,381,000.00	15,369,691.58
N24	395383BC5	GPMH 2001-1 1A	GREENPOINT MANUFACTURED HOUSIN	AAA	AAA	\$	15,490,000.00	15,180,200.00
N24	86359DLE5	LEH XS 05-1 2A1	LEHMAN XS TRUST MORTGAGE PASS	AAA	AAA	\$	20,750,000.00	15,167,470.22
N24	86358R2G1	SASCO 02-16A 4A-1	STRUC ASST SEC CRP	AAA	AAA	\$	20,000,000.00	14,675,869.81
N24	61910DBF8	MCFI 1996-MC1 X2	MORTGAGE CAPITAL FUNDING INC	AAAmm	NR	\$	241,875,454.00	14,512,527.24
N24	649842BN0	BROOKLYN UNION GAS 97 A2	SAVRS	A	AA	\$	14,400,000.00	14,000,000.00
N24	254839M34	DISTRICT COLUMBIA REV	SAVRS 7 DAY AUCTION	A	AA	\$	14,100,000.00	14,000,000.00
N24	46630EAM2	JPMCC 2006-CB17 E	JP MORGAN CHASE COMMERCIAL MOR	BBB+mm	NR	\$	31,711,000.00	13,127,868.39
N24	46630MAD4	JPMAC 2007-CH2 AF3	JP MORGAN MORTGAGE ACQUISITION	AAA	AAA	\$	15,200,000.00	13,093,375.00
N24	76117LAD5	RLT 2008-AH2 B1	RESIDENTIAL LOAN TRUST	BBBmj	BBB	\$	14,040,000.00	12,850,078.40
N24	86384HAB6	SASCO 2008-3 A2	STRUCTURED ASSET SECURITIES CO	AAAmmj	AAA	\$	69,267,000.00	12,814,395.00
N24	13033EKM4	CALIFORNIA HSG FIN AGY REV	P/C 02/05/08 @ 100 R/W/D 3.55	(AA	AA	\$	12,350,000.00	12,350,000.00
N24	61745SAL4	MSC 2006-XLF H	MORGAN STANLEY CAPITAL I	Amm	A+	\$	14,000,000.00	12,320,000.00
N24	761150AA9	RLT 2006-AH1 A1	RESIDENTIAL LOAN TRUST	AAmj	AA	\$	13,324,000.00	12,201,623.55
N24	525248BL3	LXS 2007-SHW 3A2	LEHMAN XS TRUST	NR	NR	\$	37,521,000.00	12,194,325.00
N24	50181DAA5	LBSBN 2007-3 N2	LEHMAN BROTHERS SMALL BALANCE	BBmm	BB	\$	15,757,000.00	12,119,008.08
N24	86359A3E1	SASCO 2003-31A 2A7	STRUCTURED ASSET SEC CORP	AAA	AAA	\$	120,978,000.00	120,978,000.00
N24	36228FUN4	GSR 2003-7F 5A1	GSR MORTGAGE LOAN TRUST	AAAmm	AAA	\$	17,000,000.00	12,095,074.66
N24	55275NAF8	MARM 2006-OA2 2A2	MASTR ADJUSTABLE RATE MORTGAGE	AA	AAA	\$	22,609,000.00	11,869,725.00
N24	52524PAF9	LXS 2007-6 2AIO	LEHMAN XS TRUST	AAmm	NR	\$	238,159,200.00	11,682,769.25
N24	52524HAG5	LXS 2007-4N 2AX	LEHMAN XS TRUST	A	AAA	\$	15,000,000.00	11,136,639.02
N24	86359AMP5	SASCO 2003-6A 1-A1	STRUC ASST SEC CORP	AAA	AAA	\$	12,258,000.00	11,085,399.72
N24	07383GAX4	BSABS 99-2 AV1B ASSET	BACK SECBEAR STEARNS ASST BCD SECS INC	AAAmm	[NULL]	\$	12,131,000.00	11,045,639.39
N24	31771CBZ7	FINANCING CORP FICO		NR	[NULL]	\$	12,337,000.00	10,976,179.55
N24	52109MAA0	LBSBC 2007-2 N1 NIM	LEHMAN BROTHERS SMALL BALANCE	BBBmm	NR	\$	11,027,410.00	10,945,129.10
N24	31394XVD5	FSPC T-60 1A1	FHLMC STRUCTURED PASS THROUGH	NR	AAA	\$	15,178,000.00	10,852,270.00
N24	61913PAA0	MHL 2004-1 A1	MORTGAGEIT TRUST	AAA	AAA	\$	501,427,105.00	10,628,650.06
N24	45660LGG8	INDX 2005-AR6 AX2	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	15,000,000.00	10,628,355.90
N24	525229BE9	LXS 2006-10N 2A2	LEHMAN XS TRUST	AAA	AAA	\$	38,610,000.00	10,617,750.00
N24	86364CAG7	SARM07-6 3-A2	STRUCTURED ADJUSTABLE RATE MOR	AAAmmj	AAA	\$	19,285,000.00	10,607,300.00
N24	1248P8AM1	CBASS 2006-MH1 B3	CREDIT-BASED ASSET SERVICING A	Bmm	NR	\$	24,804,000.00	10,446,809.81
N24	190749AM3	CWCI 2006-C1 D	CW CAPITAL COBALT LTD	Amm	A	\$	17,864,000.00	10,361,120.00
N24	52521UAK0	LBSBC 2007-3 M2	LEHMAN BROTHERS SMALL BALANCE	A	AA-	\$	404,512,000.00	10,290,785.28
N24	86363GAC8	SARM 2007-3 1-AX	STRUCTURED ADJUSTABLE RATE MOR	BBB	AAA	\$	13,557,463.00	9,950,900.75
N24	86359BLB5	SARM 2004-2 2A	STRUC ASST SEC CORP	AAA	AAA	\$	13,825,000.00	9,917,835.47
N24	31771C4Q5	FICO SERIES 15		AAA	AAA	\$	562,857,784.00	9,770,668.48
N24	20047NAK8	COMMERCIAL MORTGAGE	COMMERCIAL MORTGAGE PASS THROU	AAA	AAA	\$	20,000,000.00	9,700,000.00
N24	126694Y28	CWHL 2006-9 A17	COUNTRYWIDE HOME LOAN MORTGAGE	AAAmm	AAA	\$	23,960,000.00	9,584,000.00
N24	52519LAF5	LMT 2008-1 A2E	LEHMAN MORTGAGE TRUST	AAAmmj	AAA	\$	10,000,000.00	9,440,630.00
N24	126164BA9	COMM 2005-FL11 F	COMMERCIAL MORTGAGE PASS THROU	Amm	AA	\$	45,689,000.00	9,315,086.78
N24	319340AA3	FBC87 A IO CMO SERIES A	FIRST BOSTON MORTGAGE SEC	AAAmmj	NR	\$	16,599,000.00	9,295,440.00
N24	07386HTR2	BALTA 2005-4 2M2	BEAR STEARNS ALT-A TRUST	AA	AA+	\$	15,000,000.00	9,225,000.00
N24	863579SG4	SARM 2005-5 A2	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$		

N24	52521FAT4	LMT 2007-1 3A1	LEHMAN MORTGAGE TRUST	AAAmj	AAA	\$	21,112,000.00	9,183,720.00
N24	126694Z68	CWALT 2006-0A2 X1P	COUNTRYWIDE ALTERNATIVE LOAN T	AAA	AAA	\$	275,000,000.00	9,063,120.00
N24	863579WU8	SARM 2005-16XS A3	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	24,000,000.00	9,000,000.00
N24	525226AF3	LXS 06-12N 1-A2B	LEHMAN XS TRUST	A	AAA	\$	23,198,000.00	8,931,230.00
N24	52521UAL8	LBSCB 2007-3 M3	LEHMAN BROTHERS SMALL BALANCE	BBB+	A	\$	17,508,000.00	8,754,000.00
N24	126570GT9	CWIL 2005-13 AF6	COUNTRYWIDE ASSET-BACKED CERT	AAA	AAA	\$	10,000,000.00	8,599,000.00
N24	22662FAA7	CRIMSON COMMERCIAL PAPER TRSTD		NR	[NULL]	\$	8,473,000.00	8,473,000.00
N24	649842AT8	BROOKLYN UNION GAS 91-A		Amm	A	\$	8,400,000.00	84,000.00
N24	83050G6Q7	SKANDINAVISKA ENSKILDA BANKEN		A	A	\$	8,300,000.00	8,300,000.00
N24	52524PAZ5	LXS 2007-6 3A32	LEHMAN XS TRUST	A	AAA	\$	22,713,000.00	8,290,245.00
N24	2177MCAC7	LBSCB 2007-2 N2 NIM	LEHMAN BROTHERS SMALL BALANCE	BBmm	NR	\$	10,014,000.00	8,217,578.53
N24	86363GAM6	CORAL CP TRUST		NR	[NULL]	\$	9,121,350.00	8,121,350.00
N24	65366VAA5	SARM 2007-3 4A4	STRUCTURED ADJUSTABLE RATE MOR	AAmm	AAA	\$	10,928,000.00	8,077,867.16
N24	86364XAC0	NAA 2006-AF2 1A1	NOMURA ASSET ACCEPTANCE CORP	AAA	AAA	\$	10,000,000.00	8,050,000.00
N24	126670JP4	SASC 2007-BNC1 A3	STRUCTURED ASSET SECURITIES CO	AAmm	AAA	\$	31,948,000.00	7,987,000.00
N24	86365BAH6	CWHL 2005-HYB9 CWHLM	COUNTRYWIDE HOME LOAN MORTGAGE	AAA	AAA	\$	10,500,000.00	7,961,656.40
N24	39338WEG9	SARM 2008-2 A3	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	\$	18,524,000.00	7,872,700.00
N24	52524HAE0	GPWF 2005-AR5 2X1	GREENPOINT MORTGAGE FUNDING TR	AAA	AAA	\$	200,000,000.00	7,750,000.00
N24	86363GAK0	LXS 2007-4N 1AX	LEHMAN XS TRUST	AAA	AAA	\$	179,967,300.00	7,731,395.21
N24	50180GAA9	SARM 2007-3 4A2	STRUCTURED ADJUSTABLE RATE MOR	AAmm	AAA	\$	13,418,000.00	7,545,887.23
N24	52521NAL4	LBSCB 2006-2 N1 NIM	LEHMAN BROTHERS SMALL BALANCE	BBB	BBB	\$	8,008,000.00	7,452,388.94
N24	021150NAY9	LMT 2007-6 2A2	LEHMAN MORTGAGE TRUST	AAAmj	AAA	\$	9,816,000.00	7,420,764.68
N24	05948KYR4	CWALT 2007-AL1 XP	COUNTRYWIDE ALTERNATIVE LOAN T	AAm	NR	\$	182,505,122.00	7,394,192.68
N24	31771CR72	BOAA 2005-3 2A1	BANC OF AMERICA ALTERNATIVE LO	AAAmj	NR	\$	8,293,000.00	7,363,093.47
N24	61213EFP4	FINANCING CORP FICO		NR	[NULL]	\$	8,120,000.00	7,346,750.99
N24	52522QBB7	MONTANA ST HLTH FAC AUTH HOSP REV SAVRS DEACONESS N/A 03/09 ME A		NR	AA	\$	7,250,000.00	72,500.00
N24	31771DCF8	LMT 2007-10 2B1	LEHMAN MORTGAGE TRUST	BBmm	NR	\$	30,512,000.00	7,017,760.00
N24	501807AA9	FINANCING CORP FICO		BBmm	[NULL]	\$	9,321,000.00	7,014,589.36
N24	86364DAH3	LBSCB 2007-1 N1 NIM	LEHMAN BROTHERS SMALL BALANCE	BBmm	BBB	\$	7,698,000.00	6,988,298.29
N24	52520QBS2	SARM 2007-7 2-A3	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	\$	39,898,000.00	6,982,325.00
N24	74922HAB8	LMT 2006-7 M	LEHMAN MORTGAGE TRUST	AA	AA	\$	16,974,000.00	6,919,451.10
N24	456610AB0	RALI 2007-QH1 A2	RESIDENTIAL ACCREDIT LOANS INC	AAA	AAA	\$	12,975,000.00	6,811,875.00
N24	50180JAR6	INDX 2006-AR15 A2	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	10,000,000.00	6,707,488.80
N24	190749AU5	LBUBS 2007-C2 G	LB-UBS COMMERCIAL MORTGAGE TRU	BBB+mm	A+	\$	16,544,000.00	6,616,925.84
N24	68275CAJ7	CWCI 2006-C1 H	CW CAPITAL COBALT LTD	BBB-mm	BBB-	\$	24,803,000.00	6,610,531.43
N24	41164JAE9	FB 2005-1 X	1345 AVENUE OF THE AMERICAS &	AAmm	AAA	\$	548,700,000.00	6,581,721.85
N24	12668RAG3	HVMLT 2007-3 B1	HARBORVIEW MORTGAGE LOAN TRUST	BBmj	NR	\$	26,206,000.00	6,551,500.00
N24	805564NL1	SAST 2003-2 AF5	COUNTRYWIDE ALTERNATIVE LOAN T	AAA	AAA	\$	188,685,000.00	6,542,690.11
N24	45661EAC8	INDX 2006-AR2 1A2	SAXON ASSET SECURITIES TRUST	AAA	AAA	\$	7,760,000.00	6,518,400.00
N24	2177M1AF4	CORAL CP TRUST	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	25,500,000.00	6,502,500.00
N24	933638AG3	WAMU 2006-AR19 1XPP		A1	A1+	\$	6,439,451.00	6,439,451.00
N24	86364PAB9	SARM 2007-10 1A2	WAMU MORTGAGE PASS THROUGH CER	AAA	AAA	\$	450,145,001.00	6,309,232.33
N24	31771CY82	FINANCING CORP FICO	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	\$	35,751,000.00	6,256,425.00
N24	86363LAM5	SARM 2007-4 1-A4	STRUCTURED ADJUSTABLE RATE MOR	BB	[NULL]	\$	6,502,000.00	6,242,646.79
N24	50180LAM2	LBUBS 2008-C1 X	LB-UBS COMMERCIAL MORTGAGE TRU	AAA	BB	\$	49,838,000.00	6,229,750.00
N24	52521PA43	LSSCO 2007-1 M1	LEHMAN STRUCTURED SECURITIES C	AAm	AAA	\$	1,007,111,098.00	5,203,804.36
N24					AA+	\$	24,119,000.00	6,143,109.30

N24	3136F6ZR3	FNMA FMAN 2005-2 1	FEDERAL NATIONAL MORTGAGE ASSO	AAAmm	[NULL]	\$	6,000,000.00	6,078,397.56
N24	02960UAM2	AHMA 2006-3 3A2	AMERICAN HOME MORTGAGE ASSETS	AAA	AAA	\$	10,000,000.00	5,999,235.60
N24	22942KAC4	CSMC 2006-7 1A3	CREDIT SUISSE MORTGAGE CAPITAL	AAA	AAA	\$	10,000,000.00	5,997,851.11
N24	52521UAJ3	LBSBC 2007-3 M1	LEHMAN BROTHERS SMALL BALANCE	AA	AA	\$	8,509,000.00	5,956,300.00
N24	52521YAM8	LMT 2007-8 3A2	LEHMAN MORTGAGE TRUST	AAAmmj	AAA	\$	14,837,000.00	5,934,800.00
N24	17310MAQ3	CGCMT 2006-C5 E	CITIGROUP COMMERCIAL MORTGAGE	BBB+mm	NR	\$	14,201,000.00	5,896,392.32
N24	52522RAA8	LXS 2006 GP1 A1	LEHMAN XS TRUST	AAA	AAA	\$	6,600,000.00	5,675,383.36
N24	31393LFFK4	FSPC T-54 2A	FHLMC STRUCTURED PASS THROUGH	NR	[NULL]	\$	5,500,000.00	5,659,381.30
N24	59024VAF6	FFMER 2007-3 A2B	MERRILL LYNCH FIRST FRANKLIN M	AAA	AAA	\$	7,940,000.00	5,627,475.00
N24	86358RSJ7	SASCO 01-21A B1 CMO SER 01	STRUC ASST SEC CRP	AAA	AAA	\$	6,300,000.00	5,607,000.00
N24	12558MAG7	CITHE 2002-1 AF5	CIT GROUP HOME EQUITY LOAN TRU	AAA	AAA	\$	6,000,000.00	5,595,534.38
N24	31771CS63	FINANCING CORP FICO		NR	[NULL]	\$	7,110,000.00	5,548,63
N24	86358RR66	SASCO 02-14A 2A1-1	STRUC ASST SEC CRP	AAA	AAA	\$	7,378,000.00	5,374,748.53
N24	02660WAQ9	AHMA 2006-1 XA	AMERICAN HOME MORTGAGE ASSETS	AAA	AAA	\$	235,209,802.00	5,358,257.46
N24	86362NAH3	SARM 2007-8 2A4	STRUCTURED ADJUSTABLE RATE MOR	AAmm	AAA	\$	23,691,000.00	5,330,475.00
N24	52521LAD6	LMT 2007-4 1A4	LEHMAN MORTGAGE TRUST	AAAmmj	AAA	\$	13,140,000.00	5,256,000.00
N24	86363GAN4	SARM 2007-3 4A5	STRUCTURED ADJUSTABLE RATE MOR	AAAmmj	AAA	\$	8,909,000.00	5,212,996.70
N24	208477BQ3	CNFHE 2002-B A3	CONSECO FINANCE	AAA	AAA	\$	5,125,000.00	5,138,246.70
N24	86364JAP2	SARM 2007-9 2-B1	STRUCTURED ADJUSTABLE RATE MOR	AAmmj	AAA	\$	11,714,000.00	5,111,052.48
N24	45200KZ35	ILLINOIS HLTH FACS AU RV SAVRSP/C 8/24/98 @100 ROCKFORD MEM HSP C A		AAA	AA	\$	5,100,000.00	5,100,008.36
N24	20846QJ98	CNFHE 02-A A5	CONSECO FINANCE	AAA	AAA	\$	5,000,000.00	5,014,232.27
N24	914460CE8	REGENTS OF THE UNIVERSITY OF MINNESOTA 03-A		AA	AA	\$	4,900,000.00	4,900,000.00
N24	50180JAU9	LBUBS 2007-02 K	LB-UBS COMMERCIAL MORTGAGE TRU	BBB-mm	BBB-	\$	19,987,000.00	4,879,660.54
N24	87246AAL2	TIAA 2007-C4 X	TIAA RETAIL COMMERCIAL TRUST	AAAmm	AAA	\$	1,394,452,213.00	4,849,352.18
N24	68241FAB8	OLCMT 2004-C3 A2	ONE LINCOLN STREET COMMERCIAL	AAAmmj	AAA	\$	5,000,000.00	4,820,302.08
N24	584631AW5	UNIVERSITY MEDICAL ASSOC-SAVRS		A	AA	\$	4,800,000.00	4,800,000.00
N24	05948XTD3	BOAMS 2003-H 1A1	BANC OF AMERICA MORTGAGE SECUR	AAAmm	NR	\$	6,700,000.00	4,790,365.37
N24	50180AAB0	LBSBN 2005-2A N2	LEHMAN BROTHERS SMALL BALANCE	Bmm	NR	\$	5,000,000.00	4,787,960.00
N24	52109PBA2	LBUBS 2007-06 K	LB-UBS COMMERCIAL MORTGAGE TRU	BBB-	BBB-	\$	19,095,000.00	4,725,298.09
N24	86359DMU8	LEH XS 05-2 2A1A	LEHMAN XS TRUST MORTGAGE PASS	AAA	AAA	\$	5,500,000.00	4,705,360.89
N24	52520SAJ9	LMT 2006-8 3A2	LEHMAN MORTGAGE TRUST	A	AAA	\$	59,021,000.00	4,680,129.22
N24	86363GAE4	SARM 2007-3 2A2	STRUCTURED ADJUSTABLE RATE MOR	AAAmmj	AAA	\$	8,181,000.00	4,648,343.27
N24	86363XAG2	SARM 2007-5 2-A4	STRUCTURED ADJUSTABLE RATE MOR	Bmm	B	\$	7,869,000.00	4,605,653.94
N24	921796MD7	VMF 2002-B A3	VANDERBILT MORTGAGE FINANCE	AAA	AAA	\$	4,545,000.00	4,577,064.02
N24	61745SAK6	MSC 2006-XLF G	MORGAN STANLEY CAPITAL I	AAmm	AA+	\$	5,000,000.00	4,500,000.00
N24	02146XAJ7	CWALT 2006-36T2 1A10	GWALT INC	AAAmmj	AAA	\$	6,250,000.00	4,454,758.16
N24	39539HAB6	GPWF 2006-AR8 1A1B	GREENPOINT MORTGAGE FUNDING TR	AAA	AAA	\$	5,000,000.00	4,395,325.25
N24	86361JAU4	SARM 2006-8 3AS	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	61,000,000.00	4,322,955.20
N24	68383NDU4	OPMAC 2006-1 1A1A	OPTEUM MORTGAGE ACCEPTANCE COR	AAA	AAA	\$	5,050,000.00	4,312,597.19
N24	986392JU3	YORK CNTY PA HOSP AUTH REV	SAVRS N/A 08/22/07 RMD 3.59	A	AA	\$	4,300,000.00	4,300,028.12
N24	32052MAG6	FHAMS 2006-AA6 2A10	FIRST HORIZON ALTERNATIVE MORT	AAAmm	AAA	\$	357,044,000.00	4,273,829.32
N24	52521UAM6	LBSBC 2007-3A M4	LEHMAN BROTHERS SMALL BALANCE	BBB	A-	\$	14,006,000.00	4,201,800.00
N24	52525BAT9	LXS 2007-16N M11I	LEHMAN XS TRUST	A	AA+	\$	25,453,000.00	4,177,855.42
N24	86359BVG3	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN FRN 20340725 SERIES:AAA		AAA	AAA	\$	6,200,000.00	4,159,897.01
N24	46628GAL3	JPALT 2006-A2 3A1	JP MORGAN ALTERNATIVE LOAN TRU	AAAmm	AAA	\$	5,645,000.00	4,157,038.07
N24	86364PAP8	SARM 2007-10 2-B1	STRUCTURED ADJUSTABLE RATE MOR	AAmmj	AA	\$	7,807,000.00	4,083,919.77
N24	86361JAG5	SARM 2006-8 2A2	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	5,484,000.00	4,041,273.73

N24	93936MAD7	WMALT 2007-0A4 A1D	WASHINGTON MUTUAL MORTGAGE PAS	BB	BBB	\$	8,000,000.00	4,003,700.08
N24	93935NAF1	WMALT 2007-0A1 CX2P	WASHINGTON MUTUAL ALTERNATIVE	AAA	AAA	\$	144,500,000.00	3,989,587.20
N24	86359DDZ7	SASC 2005-11H A3	STRUCTURED ASSET SECURITIES CO	AAAm	NR	\$	6,541,000.00	3,876,409.55
N24	86363XAK3	SARM 2007-5 3-A2	STRUCTURED ADJUSTABLE RATE MOR	Bmm	B	\$	10,253,000.00	3,844,875.00
N24	39539KBD4	GPMP 2007-AR1 1A1B	GREENPOINT MORTGAGE FUNDING TR	AAA	AAA	\$	6,714,000.00	3,833,285.12
N24	863579XT0	SARM 2005-18 9A1	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	4,495,000.00	3,827,523.77
N24	31359UY74	FNR 98-65 66-11 CMO SER 65	FEDERAL NATL MTGE ASSN	NR	[NULL]	\$	224,633,055.00	3,818,761.94
N24	52521VAK8	LBSC 2007-2 M4	LEHMAN BROTHERS SMALL BALANCE	BBB	A-	\$	11,264,000.00	3,759,360.00
N24	52524AB6	LXS 2007-5H 1A2	LEHMAN XS TRUST	B-mm	[NULL]	\$	18,706,000.00	3,741,200.00
N24	52525DAG3	LXS 07-18N AX	LEHMAN XS TRUST	AAAm	AAA	\$	155,245,843.00	3,725,895.43
N24	92927BAG7	WAMU 2007-0A6 2XPP	WAMU MORTGAGE PASS THROUGH CER	AAAmj	NR	\$	240,116,695.00	3,678,971.95
N24	45660GAF7	INDX 2006-AR19 2A2	INDYMAC INDEX MORTGAGE LOAN TR	B	AAA	\$	14,599,000.00	3,649,750.00
N24	86354YAT1	SARM 2007-11 B12	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA	\$	7,134,000.00	3,631,919.40
N24	94986CAD6	WFMB 2007-AR4 B1	WELLS FARGO MORTGAGE BACKED SE	Amm	NR	\$	8,016,000.00	3,609,925.44
N24	52109RAJ0	LBUBS 2007-C7 XCL	LB-UBS COMMERCIAL MORTGAGE TRU	AAAm	AAA	\$	370,377,153.00	3,606,857.51
N24	39538CAB8	GPMP 2006-AR7 A1B	GREENPOINT MORTGAGE FUNDING TR	AAA	AAA	\$	5,000,000.00	3,591,306.40
N24	86355BAB9	SARM 2008-2 A1X	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	\$	129,668,000.00	3,565,870.00
N24	31771C4G7	FINANCING CORP CPN FICO	STRIPPER 15 ZERO CPN INT PMT ON 9.65%	AAA	AAA	\$	4,055,000.00	3,556,250.33
N24	07386HNQ0	BALTA 2004-12 1A1	BEAR STEARNS ALT-A TRUST	AAA	AAA	\$	5,000,000.00	3,507,399.00
N24	50177AAP4	LBCMT 2007-C3 X	LB COMMERCIAL CONDUIT MORTGAGE	AAA	AAA	\$	808,448,543.00	3,484,750.00
N24	45660LJX8	RAST 2005-A5 A1	RESIDENTIAL ASSET SECURITIZATI	AAA	AAA	\$	6,969,500.00	3,466,613.22
N24	86361JAK6	SARM 2006-8 2AS	STRUCTURED ADJUSTABLE RATE MOR	AAAm	AAA	\$	35,704,000.00	3,435,403.92
N24	52521RAT8	LMT 2007-5 2A4	LEHMAN MORTGAGE TRUST	AA	AAA	\$	6,651,239.00	3,405,803.57
N24	52109PAY1	LBUBS 2007-C6 H	LB-UBS COMMERCIAL MORTGAGE TRU	BBB+	BBB+	\$	10,000,000.00	3,405,079.40
N24	52109PAX3	LBUBS 2007-C6 G	LB-UBS COMMERCIAL MORTGAGE TRU	BBB+	A-	\$	8,513,000.00	3,388,390.94
N24	76118XX1	RALI 2006-QS3 2AP	RESIDENTIAL ACCREDIT LOANS INC	AAA	AAA	\$	8,153,955.00	3,375,000.00
N24	39538WGH5	GPMP 2006-AR2 3A3	GREENPOINT MORTGAGE FUNDING TR	AAA	AAA	\$	15,000,000.00	3,373,736.39
N24	52524VBV0	LXS 07-15N M1-II	LEHMAN XS TRUST	BBmm	NR	\$	66,551,000.00	3,340,855.91
N24	52109RAN1	LBUBS 2007-C7 H	LB-UBS COMMERCIAL MORTGAGE TRU	BBB+mm	BBB+	\$	10,000,000.00	3,280,000.00
N24	46629RAL8	JPMCC 2006-FL2A H	JP MORGAN CHASE COMMERCIAL MOR	BBB+mm	NR	\$	4,000,000.00	3,252,254.45
N24	45668GAB8	INDX 2006-AR14 1A1B	INDYMAC INDEX MORTGAGE LOAN TR	BB	AAA	\$	5,000,000.00	3,238,183.59
N24	45254NFG7	IMM 2003-8 2A1	IMPAC CMB TRUST	AAA	AAA	\$	4,300,000.00	3,235,474.08
N24	52109RAL5	LBUBS 2007-C7 G	LB-UBS COMMERCIAL MORTGAGE TRU	BBB+mm	A-	\$	8,000,000.00	3,215,199.15
N24	86363GAG9	SARM 2007-3 3A2	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	\$	5,562,000.00	3,151,333.11
N24	52523KAA2	LXS 2006-17 WFI-1	LEHMAN XS TRUST	AAA	AAA	\$	3,790,000.00	3,125,000.00
N24	52524PAT9	LXS 2007-6 II-M1	LEHMAN XS TRUST	BBB-	AA+	\$	25,978,000.00	3,125,153.40
N24	803827AS3	SASCO NIM 2003-S A	SASCO	OTHmj	NR	\$	12,500,000.00	3,021,550.00
N24	86364JAB3	SARM 2007-9 1A2	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	\$	17,266,000.00	3,013,661.42
N24	12627HAT7	CSAB 2006-2 A1C	CSAB MORTGAGE BACKED TRUST	AAA	AA	\$	3,000,000.00	3,000,000.00
N24	594631AX3	12 C N/A DATE VS SAVERS-RAJCT NT OBLIG ACT/365 N/A 9/12/2008/RMD	5.1 A	A	A	\$	42,375,000.00	2,966,250.00
N24	59022QAE2	MIMI 2006-HE5 A2D	MERRILL LYNCH MORTGAGE INVESTO	AAA	BBB	\$	4,999,000.00	2,915,516.78
N24	86359DAA5	SASC 2005-8 A	STRUCTURED ASSET SECURITIES CO	BBB	NR	\$	8,978,000.00	2,914,258.80
N24	92922FAW8	WAMU 2003-AR8 B3	WASHINGTON MUTUAL	Amm	AAA	\$	29,560,000.00	2,912,110.79
N24	12543UJA1	CWHL 2006-15 M	COUNTRYWIDE HOME LOAN MORTGAGE	AAA	BBB	\$	3,134,053.00	2,872,800.54
N24	76110HDE6	RALI 2003-QS10 A16	RESIDENTIAL ACCREDIT LOANS INC	AAA	BBB	\$	3,250,000.00	2,863,724.50
N24	59020UEV3	MLCC 2004-HB1 A3	MLCC MORTGAGE INVESTORS INC	AAA		\$		
N24	50180YAA0	LBSBN 2006-3A N1	LEHMAN BROTHERS SMALL BALANCE	BBB		\$		

N24	50179AA74	LBUBS 2007-C1 H	LB-UBS COMMERCIAL MORTGAGE TRU	BBB+mm	BBB+	\$	9,773,000.00	2,849,522.95
N24	1248MGAK0	CBASS 2007-CB1 AF2	CREDIT-BASED ASSET SERVICING A	AAA	AAA	\$	4,300,000.00	2,839,720.00
N24	93363TAL6	WAMU 2006-AR11 1XPP	WASHINGTON MUTUAL INC	AAA	AAA	\$	369,190,841.00	2,810,576.03
N24	86364DAT7	SARM 2007-7 2-AS2	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	5,100,000.00	2,750,332.46
N24	52525BAU6	LXS 2007-16N M2II	LEHMAN XS TRUST	A	AA	\$	23,544,000.00	2,725,924.32
N24	52524BAC4	LXS 2007-5H 1APO	LEHMAN XS TRUST	Bmm	[NULL]	\$	7,483,000.00	2,725,488.19
N24	45661HAX5	INDX 2006-AR25 B2	INDYMAC INDEX MORTGAGE LOAN TR	OTH	CCC	\$	9,198,000.00	2,713,410.00
N24	55275NAM3	MARM 2006-OA2 4A1A	MASTR ADJUSTABLE RATE MORTGAGE	AAA	AAA	\$	5,000,000.00	2,710,000.00
N24	395383AY8	GPMH 2000-6 A2	GREENPOINT MANUFACTURED HOUSIN	AAA	AAA	\$	3,000,000.00	2,700,000.00
N24	86364JAF4	SARM 2007-9 2-AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	290,870,000.00	2,680,637.92
N24	66988UAE0	NMFT 2006-MTA1 X	NOVASTAR MORTGAGE-BACKED NOTES	AAA	AAA	\$	255,305,853.00	2,659,001.38
N24	52519LAJ7	LMT 2008-1 AIO	LEHMAN MORTGAGE TRUST	AAAmm	AAA	\$	189,979,042.00	2,626,237.13
N24	86365CAC5	SASC 2007-RF2 1A3	STRUCTURED ASSETS SECURITIES C	AAAmm	AAA	\$	221,452,331.00	2,610,725.47
N24	93363OAF5	WAMU 2006-AR15 1XPP	WASHINGTON MUTUAL	NR	NR	\$	6,054,000.00	2,525,619.54
N24	86362NA59	SARM 2007-8 2B1	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	3,380,000.00	2,490,888.05
N24	86368RUE5	SASCO 02-1A 3A1	STRUC ASST SEC CRP	AAA	AAA	\$	2,750,000.00	2,475,341.48
N24	52522BAA3	LXS 2006-2N NIM A-3	LEHMAN XS TRUST	BBmm	NR	\$	247,444,000.00	2,446,726.27
N24	86362NAJ9	SARM 2007-8 2-AX	STRUCTURED ADJUSTABLE RATE MOR	BBmj	AAA	\$	9,000,000.00	2,443,895.78
N24	52109RAO4	LBUBS 2007-C7 J	LB-UBS COMMERCIAL MORTGAGE TRU	AAAmm	BBB	\$	9,696,000.00	2,424,030.00
N24	939348AU2	WMALT 2007-HY2 2A4	WASHINGTON MUTUAL ALTERNATIVE	AAAmm	AAA	\$	9,345,000.00	2,399,064.13
N24	61753JAQ2	MSC1	MORGAN STANLEY CAPITAL I	BBBmm	BBB	\$	9,438,000.00	2,359,500.00
N24	86361PAB2	SARM 2006-9 1-A2	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	10,351,000.00	2,328,975.00
N24	52522UAU7	LMT 2008-2 B1	LEHMAN MORTGAGE TRUST	AAAmm	AA	\$	3,000,000.00	2,291,025.40
N24	97384MSJ2	BSARM 2002-11 1A2	BEAR STEARNS ADJUSTABLE RATE M	AAA	AAA	\$	9,130,000.00	2,282,500.00
N24	45669EAF3	INDX 2007-AR5 3A2	INDYMAC INDEX MORTGAGE LOAN TR	B	AAA	\$	5,510,149.00	2,280,649.92
N24	94985TBF4	WFMB 2007-3 A-PO	WELLS FARGO MORTGAGE BACKED SE	AAAmm	[NULL]	\$	18,212,000.00	2,276,500.00
N24	07387QANO	BALTA 2006-8 2A2	BEAR STEARNS ALT-A TRUST	B	AAA	\$	3,000,000.00	2,274,114.59
N24	45660L2H1	INDX 2006-AR35 2A1	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	121,568,400.00	2,264,089.88
N24	525248BB5	LXS 2007-5H 3-AIO2	LEHMAN XS TRUST	B-mm	[NULL]	\$	4,320,000.00	2,202,761.22
N24	52521LBF0	LMT 2007-4 3A3	LEHMAN MORTGAGE TRUST	AAAmm	AAA	\$	6,668,000.00	2,200,440.00
N24	86365BAL7	SARM 2008-2 B1	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AA	\$	2,500,000.00	2,177,128.88
N24	525221KH9	LXS 2006-4N A1A	LEHMAN XS TRUST	AAA	AAA	\$	5,000,000.00	2,175,000.00
N24	52520SAD2	LMT 2006-8 2A1	LEHMAN MORTGAGE TRUST	AAA	AAA	\$	5,626,000.00	2,170,173.24
N24	52522XAP2	LMT 2007-9 B1	STRUCTURED ASSET SECURITIES CO	AAmm	AA+	\$	3,929,000.00	2,159,109.74
N24	78402KAB1	SASC 2007-BHC1 A2	RESIX FINANCE LTD CREDIT-LINKE	NR	[NULL]	\$	2,404,000.00	2,146,576.05
N24	31771CCA1	FINANCING CORP FICO	STRUCTURED ASSET SECURITIES CO	AAA	BB-	\$	3,000,000.00	2,145,000.00
N24	78116BS2	RESIX 2004-C B8	RESIDENTIAL FUNDING MORTGAGE S	Bmm	AAA	\$	3,000,000.00	2,129,469.00
N24	86359DEM5	SASC06-9XS 1A3A	OPTION ONE MORTGAGE LOAN TRUST	AAA	NR	\$	12,596,700.00	2,119,772.68
N24	749580AQ9	RFMSI 2007-S5 M1	LEHMAN MORTGAGE TRUST	Amn	AAA	\$	3,000,000.00	2,113,135.16
N24	68402CAD8	COMLT 2006-2 2A3	LEHMAN MORTGAGE TRUST	AAA	[NULL]	\$	2,159,000.00	2,094,724.49
N24	31771CR31	FINANCING CORP FICO	LEHMAN MORTGAGE TRUST	NR	AAA	\$	21,651,000.00	2,062,907.28
N24	52520SAL4	LMT 2006-8 4A2	STRUCTURED ADJUSTABLE RATE MOR	A	AAA	\$	12,110,296.00	2,059,971.75
N24	52520MCQ4	LMT05-2 PAX	LEHMAN MORTGAGE TRUST	AAA	NR	\$	13,700,000.00	2,056,701.22
N24	784009AA0	SARMIN 2005-16XS A	LEHMAN XS TRUST	Bmm	AAA	\$	22,713,000.00	2,051,801.57
N24	52524PBA9	LXS 2007-6 3A33	MASTR ADJUSTABLE RATE MORTGAGE	A	AAA	\$	128,788,102.00	2,040,003.54
N24	86364DAE0	SARM 2007-7 2-A1X		AAAmm	AAA	\$	2,250,152.00	2,017,316.87
N24	576433KT2	MARM 2004-3 3A3		AAA	AAA	\$		

N24	930868BM5	CAROLINA POWER AND LIGHT 2000	A	AA	\$	2,000,000.00	20,000.00
N24	06050AAJ2	BOAA 2006-8 XIO	AAmm	NR	\$	11,648,230.00	1,995,334.99
N24	86364PAC7	SARM 2007-10 1-AX	AAmm	AAA	\$	238,337,000.00	1,990,590.62
N24	863572UX9	SASC 98-06 A-3 CMO SERIES 98-8STRUCTURED ASSET SECS CORP	AAmm	AAA	\$	2,800,000.00	1,955,886.94
N24	86358RUC9	STRUCTURED ASSET SECS CO	AAA	AAA	\$	3,280,000.00	1,951,600.00
N24	12645CBC3	COUNTRYWIDE HOME LOANS INC	Amn	NR	\$	12,675,000.00	1,945,992.75
N24	07386HKS9	BEAR STEARNS ALT-A TRUST	AAA	AAA	\$	2,800,000.00	1,933,145.62
N24	86361QAR5	STRUCTURED ADJUSTABLE RATE MOR	OTHmm	CCC	\$	4,911,000.00	1,910,231.67
N24	52521RCW9	LEHMAN MORTGAGE TRUST	AAmj	AA	\$	6,032,000.00	1,906,896.16
N24	86361PAL0	STRUCTURED ADJUSTABLE RATE MOR	AAmm	AAA	\$	154,658,691.00	1,900,561.32
N24	761150AC5	RESIDENTIAL LOAN TRUST	Amj	A	\$	2,150,000.00	1,891,944.00
N24	86359B4V0	LEHMAN MORTGAGE TRUST	AAA	AAA	\$	3,000,000.00	1,884,063.00
N24	52521DAA0	LEHMAN MORTGAGE TRUST	AAA	AAA	\$	2,439,000.00	1,883,621.29
N24	52521VAL6	LEHMAN BROTHERS SMALL BALANCE	BBB-	BBB+	\$	6,259,000.00	1,862,052.50
N24	86362DAC6	STRUCTURED ASSET SECURITIES CO	AAmm	AAA	\$	2,402,209.00	1,859,308.50
N24	86364GAE3	STRUCTURED ASSET SECURITIES CO	BBB+mm	CCC	\$	4,114,000.00	1,851,300.00
N24	003450BN2	ABILENE TEX HEALTH FACILITY DEV CORP TAXABLE D-SAVRS	A	AA	\$	1,850,000.00	1,850,000.00
N24	76113WAJ2	RESIDENTIAL ASSET SECURITIZATI	Bmn	NR	\$	9,511,000.00	1,818,503.20
N24	52523KAF1	LEHMAN XS TRUST	A	AAA	\$	2,837,000.00	1,814,837.41
N24	46625YBL6	JP MORGAN CHASE COMMERCIAL MOR	AAA	AAA	\$	123,967,468.00	1,790,957.95
N24	02660TBL6	AMERICAN HOME MORTGAGE INVESTM	AAA	AAA	\$	2,496,000.00	1,780,158.91
N24	863581AD6	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	\$	97,843,000.00	1,765,870.46
N24	254639UE1	DISTRICT COLUMBIA REV SAVRS RFDG-UNIV-GEORGETOWN-SER A	N/A	AA	\$	1,750,000.00	1,750,003.28
N24	86363PAB0	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	99,551,502.00	1,735,044.49
N24	46630GAC9	JP MORGAN MORTGAGE TRUST	AAAmj	AAA	\$	2,325,000.00	1,732,125.00
N24	86363CAB9	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	95,760,000.00	1,705,318.27
N24	86363XAH0	STRUCTURED ADJUSTABLE RATE MOR	AAmm	AAA	\$	149,940,000.00	1,703,993.19
N24	76113NAR4	RESIDENTIAL ASSET SECURITIZATI	BBB+	AAA	\$	3,798,297.00	1,701,327.12
N24	86364YAL8	STRUCTURED ADJUSTABLE RATE MOR	AAmm	AA+	\$	5,797,000.00	1,686,927.00
N24	81743PDX1	SEQUOIA MORTGAGE TRUST	AAA	AAA	\$	2,460,000.00	1,669,941.31
N24	52524MAS8	LEHMAN XS TRUST	AAA	AAA	\$	156,370,000.00	1,666,278.72
N24	52525AAE4	LEHMAN XS TRUST	AAmj	AA+	\$	10,090,000.00	1,656,172.60
N24	863579AH1	STRUCTURED ADJUSTABLE RATE MOR	NR	NR	\$	2,751,000.00	1,639,320.90
N24	52522CAB9	LEHMAN XS TRUST	AAA	AAA	\$	2,400,000.00	1,629,938.21
N24	02660TAV5	AMERICAN HOME MORTGAGE INVESTM	NR	AAA	\$	2,000,000.00	1,624,882.86
N24	31771CTF2	FINANCING CORP FICO	NR	[NULL]	\$	2,121,000.00	1,618,022.04
N24	80382JAA6	SASCO NET INTEREST MARGIN TRUST 7.500% 20360227 SERIES# WF1A 144 Bm	AAmm	B	\$	9,910,000.00	30.00
N24	94983JAJ8	WELLS FARGO MORTGAGE BACKED SE	B	AAA	\$	1,111,112,000.00	1,587,433.60
N24	52524PAU6	LEHMAN XS TRUST	AAmm	AA	\$	21,393,000.00	1,570,245.20
N24	52521TAS6	LEHMAN BROTHERS FLOATING RATE	AAA	AA	\$	1,850,000.00	1,528,155.50
N24	76112BUD0	GMAC MORTGAGE CORP LOAN TRUST	BBB+	AAA	\$	2,038,000.00	1,511,994.89
N24	649842BB6	BROOKLYN UNION GAS A1	BBB+	A	\$	1,500,000.00	15,000.00
N24	525229AJ9	LEHMAN XS TRUST	BBB+	AA+	\$	10,000,000.00	1,500,000.00
N24	52521NAC4	LEHMAN MORTGAGE TRUST	AAAmj	AAA	\$	2,560,000.00	1,478,471.48
N24	86364YAU8	STRUCTURED ADJUSTABLE RATE MOR	Amj	A	\$	3,075,000.00	1,478,029.50
N24	525221AV9	LEHMAN XS TRUST MORTGAGE PASS	AAA	AAA	\$	2,160,000.00	1,464,661.44
N24	86364JAC1	STRUCTURED ADJUSTABLE RATE MOR	AAmm	AAA	\$	172,661,000.00	1,458,640.13

N24	52109RAS0	LBUBS 2007-C7 K	LBUBS COMMERCIAL MORTGAGE TRU	BBB-mm	BBB-	6,000,000.00	1,456,845.79
N24	46629CAU1	JPMMT 2006-A5 6A2	JP MORGAN MORTGAGE TRUST	AAmm	NR	2,454,000.00	1,445,902.27
N24	52521YAU0	LMT 2007-8 AX2	LEHMAN MORTGAGE TRUST	AAmm	AAA	15,675,309.00	1,437,112.33
N24	07366HF71	BALTA 2006-2 23A1	BEAR STEARNS ALT-A TRUST	AAA	AAA	1,905,000.00	1,411,448.30
N24	86358DAF5	SARM 2008-1 A32	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	3,253,000.00	1,382,525.00
N24	52521RCM1	LMT 2007-5 10A5	LEHMAN MORTGAGE TRUST	AAAmj	AAA	2,677,970.00	1,376,557.19
N24	46630EAQ3	JPMCC 2006-CB17 H	JP MORGAN CHASE COMMERCIAL MOR	BBB-mm	NR	5,000,000.00	1,357,509.07
N24	86360MAB0	SASC06-6 1A2	STRUCTURED ASSET SECURITIES CO	AAA	AAA	75,000,000.00	1,341,675.95
N24	52522DAA9	LXS 06-16N 1-A1A	LEHMAN XS TRUST	AAA	AAA	1,600,000.00	1,332,434.83
N24	86366JAT4	SARM 2007-9 2-B4	STRUCTURED ADJUSTABLE RATE MOR	BBmj	BB	1,722,000.00	1,318,036.02
N24	86360JAG6	SAMI 2006-AR5 2A3	STRUCTURED ASSET MORTGAGE INVE	BBB+	AAA	2,726,000.00	1,317,383.09
N24	86361PAD8	SARM 2006-9 1-PAX	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	90,060,435.00	1,305,516.07
N24	160900HX7	UNIVERSITY MED CHARLESTON A	SAVRS	A	AAA	1,300,000.00	1,300,065.83
N24	86362RAE1	SARM 2006-12 2AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	132,080,924.00	1,293,336.41
N24	52525FAH6	LMT 2008-6 B1	LEHMAN MORTGAGE TRUST	AAmm	NR	6,614,000.00	1,289,730.00
N24	31392ES84	FNW 02-W10 A4	FANNIEMAE WHOLE LOAN	AAAmj	[NULL]	1,250,000.00	1,271,583.81
N24	46628UAJ7	JPALT 2006-A3 3A2	JP MORGAN ALTERNATIVE LOAN TRU	AAAmj	AAA	5,079,900.00	1,269,975.00
N24	86360VAB0	SASC 2006-8 1A2	STRUCTURED ASSET SECURITIES CO	AAA	AAA	75,000,000.00	1,264,353.42
N24	02660VAE8	AHMA 2005-1 3A11	AMERICAN HOME MORTGAGE ASSETS	AAA	AAA	1,825,000.00	1,256,399.31
N24	52525BAJ1	LXS 2007-16N M11	LEHMAN XS TRUST	AA	AA+	7,383,000.00	1,248,790.15
N24	863592AU5	SASC 2006-RF3 2B1	STRUCTURED ASSET SECURITIES CO	AA	AA	1,867,000.00	1,242,805.89
N24	86358RSE8	SASCO 01-21A 1A-1 CMO SER 01	STRUC ASST SEC CRP	AAA	AAA	1,650,000.00	1,209,411.91
N24	52524LAH4	LXS 2007-2N 3AX	LEHMAN XS TRUST	A	AAA	73,154,760.00	1,192,481.11
N24	12669EBX3	CWALT 03-19 B3	COUNTRYWIDE ALTER LOAN TRUST	BBmj	BB	1,744,500.00	1,182,282.54
N24	86360NAM4	SARM 2006-5 2AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	91,262,000.00	1,147,710.91
N24	86364YAM6	SARM 2007-11 M2	STRUCTURED ADJUSTABLE RATE MOR	Amj	AA	4,923,000.00	1,128,351.60
N24	172921AA6	CMSI 87-01 A1 CMO SER 87-01	CITICORP MORTGAGE SECS INC	NR	NR	1,163,000.00	1,125,556.25
N24	52524VAS8	LXS 07-15N 4-A2B	LEHMAN XS TRUST	AAA	AAA	18,552,000.00	1,113,120.00
N24	86358R2H9	SASCO 02-16A 4A-2	STRUC ASST SEC CRP	AAA	AAA	1,500,000.00	1,100,885.99
N24	86363LAE3	SARM 2007-4 M-3	WASHINGTON MUTUAL MTGE SEC	OTH	CCC	6,500,000.00	1,099,800.00
N24	939335N68	WAMU 2002-AR1 1A1	LEHMAN MORTGAGE TRUST	AAAmj	AAA	1,500,000.00	1,087,785.17
N24	52521YAT3	LMT 2007-8 AX1	COUNTRYWIDE ASSET-BACKED CERTI	AAAmj	AAA	9,099,953.00	1,086,752.79
N24	126670YG7	CWL 2006-5 2A2	LEHMAN MORTGAGE TRUST	AAA	AAA	1,143,091.00	1,085,935.45
N24	52521LBK9	LMT 2007-4 B1	ASSET BACKED FUNDING CERTIFICA	BBBmj	BBB	16,600,000.00	1,083,980.00
N24	04542BCJ9	ABFC 2003-AHL1 A1	LEHMAN MORTGAGE TRUST	AAA	AAA	1,520,000.00	1,064,000.00
N24	52522QBG6	LMT 2007-10 1B1	STRUCTURED ADJUSTABLE RATE MOR	AAmm	NR	4,154,000.00	1,059,270.00
N24	86363GAF1	SARM 2007-3 3A1	LEHMAN XS TRUST	AAmm	AAA	1,460,000.00	1,054,891.09
N24	52524VBW8	LXS 07-15N M2-II	LEHMAN XS TRUST	Bmm	NR	26,114,000.00	1,054,822.80
N24	86359DKT3	LEH XS 06-1 3A3A	LEHMAN XS TRUST MORTGAGE PASS	AAA	AAA	3,000,000.00	1,050,000.00
N24	86359LDY2	SAMI 2004-AR5 1A2	STRUCTURED ASSET MORTGAGE INVE	AAA	AAA	2,000,000.00	1,049,635.51
N24	86359LAA7	SAMI 2003-AR4 A1	STRUCTURED ASSET MORTGAGE INVE	AAA	AAA	1,500,000.00	1,044,134.63
N24	863579EG9	SARM 2004-16 1A2	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	1,456,000.00	1,031,587.23
N24	86364JAR8	SARM 2007-9 2-B3	STRUCTURED ADJUSTABLE RATE MOR	BBBmj	BBB	1,378,000.00	1,029,035.28
N24	86359BDC2	SASCO 2003-35 B4	STRUCTURED ASSET SEC CRP	BBmj	BB	1,427,000.00	1,020,190.84
N24	86358RXV4	SASCO 02-AL1 B-5 CMO SER 02	STRUC ASST SEC CRP	OTHmn	[NULL]	7,873,000.00	1,011,862.37
N24	86361JAE0	SARM 2006-8 1-AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmj	AAA	311,771,000.00	1,003,382.15
N24	31771CBY0	FICO SERIES 1		NR	[NULL]	1,075,000.00	1,002,603.50

N24	80372TAB4	SARM 2005-19XS NIM2 A-2	STRUCTURED ADJUSTABLE RATE MOR	BBB-mj	NR				
N24	03832LKN0	C/P APRECO INC 4.2		A1	A1+	1,000,310.44			
N24	86363PAE4	SASC 2007-3 2A2	STRUCTURED ASSET SECURITIES CO	AAA+mj	AAA	997,613.92			
N24	52524YAX1	LXS 07-12N 2-M1	LEHMAN XS TRUST	BBB+	AA+	995,913.80			
N24	86358EAL0	SAIL 2003-BC2 A3	SAIL	AAAmm	AAA	995,760.00			
N24	52525BAK8	LXS 2007-16N M2I	LEHMAN XS TRUST	AA	AA	975,000.00			
N24	31392GVT9	FNGT 2002-T19 A4	FANNIE MAE	NR	[NULL]	968,172.48			
N24	76113HAD8	RAST 06-A13 PO	RESIDENTIAL ASSET SECURITIZATI	BBBmj	BBB	962,573.42			
N24	86359WAC9	SASC 2006-S3 M1	STRUCTURED ASSET SECURITIES CO	OTH	CCC	955,681.18			
N24	93086BQ6	CAROLINA POWER AND LIGHT 2000		A	AA	953,125.00			
N24	639672XJ8	NEBRASKA INVT FIN AUTH-SFMR P/C 09/09/08 @ 100	R/M/D 3.80	AAA	AAA	950,000.00			
N24	86364DAG5	SARM 2007-7 2-A2X	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	949,377.74			
N24	86359DAL2	SARM 2008-1 B1	STRUCTURED ADJUSTABLE RATE MOR	AA+mj	AA	947,880.00			
N24	073879V21	BSABS 2005-CL1 A2	BEAR STEARNS ASSET BACKED SECU	AAAmm	AAA	940,000.00			
N24	05946XRV7	BAFC 2005-B 2A1	BANC OF AMERICA FUNDING CORP	AAA	AAA	936,687.38			
N24	52522QBE1	LMT 2007-10 AX1	LEHMAN MORTGAGE TRUST	AAAmm	AAA	930,619.55			
N24	94953KAP4	WFMB 2006-AR2 B5	WELLS FARGO MORTGAGE BACKED SE	BBBmn	NR	928,620.00			
N24	52521JAF6	LMT 2007-3 B1	LEHMAN MORTGAGE TRUST	Amj	AA-	928,127.20			
N24	52520CAZ8	LMT 2006-3 B3	LEHMAN MORTGAGE TRUST	OTHmn	NR	923,315.00			
N24	52525BAV4	LXS 2007-16N M3II	LEHMAN XS TRUST	BBB+	AA-	919,439.22			
N24	45254TPX6	IMSA 2004-3 1A4	IMPAC SECURED ASSETS CMN OWNER	AAA	AAA	915,698.14			
N24	31392FDE4	FNGT 2002-T16 A4	FANNIEMAE GRANTOR TRUST	AAAmm	[NULL]	913,625.53			
N24	22822RAJ9	CCI 2006-1A C	CROWN CASTLE TOWERS LLC	Amn	NR	912,975.06			
N24	22540VFQ0	CSFB 01-26 5A1	CS FIRST BOSTON MTGE SEC CORP	AAA	AAA	904,548.00			
N24	52521LBG8	LMT 2007-4 4A1	LEHMAN MORTGAGE TRUST	AAA+mj	AAA	903,421.50			
N24	52519BAB6	LMT 2007-7 AP1	LEHMAN MORTGAGE TRUST	AAAmm	AAA	903,278.10			
N24	86361JAC4	SARM 2006-8 1-A2X	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	899,736.49			
N24	86598TJ57	C/P SVENSKA HANDELSBANKEN INC		A1	A1+	899,632.50			
N24	251510DH3	DBALT 2005-2 1A1	DEUTSCHE ALT-A SECURITIES INC	AAAmm	NR	873,300.00			
N24	76113ACA7	RASC 2006-EMX3 A3	RESIDENTIAL ASSET SECURITIES C	AAA	AAA	866,200.00			
N24	07386HCH2	BALTA 2003-3 3A	BEAR STEARNS ALT-A TRUST	AAA	AAA	862,500.00			
N24	12669GHY0	CWHL 2004-29 1A1	COUNTRYWIDE HOME LOAN MORTGAGE	AAA	AAA	857,480.31			
N24	161542CP8	CFLAT 2003-C1 1A5	CHASE FUNDING LOAN ACQUISITION	AAA	AAA	850,000.00			
N24	743873AM3	PFMLT 2004-1 1A3	PROVIDENT FUNDING MORTGAGE LOA	AA	AAA	845,386.41			
N24	05570GAW3	BNCMT 2007-4 A3B	BNC MORTGAGE LOAN TRUST	AAA+mj	AAA	845,201.23			
N24	608907AJ2	UNION ELECTRIC SAVRS		A	AA	845,000.00			
N24	57643LQU3	MABS 2006-HE1 A4	MASTR ASSET BACKED SECURITIES	AAA	AAA	840,000.00			
N24	313586QR3	FEDERAL NATIONAL MTGE ASSOC		AAA	AAA	836,340			
N24	86362UAF1	SARM 2007-2 2AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	818,920.20			
N24	94983VAH8	WFMB 2006-AR8 2A3	WELLS FARGO MORTGAGE BACKED SE	AAAmm	AAA	810,570.67			
N24	45660LMV8	INDX 2005-AR9 1A1	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	2,526.73			
N24	46628GAF6	JPALT 2006-A2 2A1	JP MORGAN ALTERNATIVE LOAN TRU	AAAmm	AAA	807,517.92			
N24	863579SH2	SARM 2005-5 A3	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	805,650.00			
N24	86362TAH0	SARM 2007-1 2AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	801,255.94			
N24	254839YY3	GEORGETOWN UNIVERSITY	TAX-EXEMPT	A	AA	800,000.00			
N24	75406VAD5	RASC 2006-KS5 A4	RESIDENTIAL ASSET SECURITIES C	AAA	AAA	800,000.00			
N24	86359BKB6	SARM 2004-3AC A2	STRUC ADJUSTABLE RATE MTG	AAA	AAA	780,810.52			

N24	52524TAG9	LXS 2007-8H M1	LEHMAN XS TRUST	OTH	BB+	\$	30,342,000.00	773,114.16
N24	86360MAD6	SASC06-6A 2A2	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	65,000,000.00	779,858.56
N24	02146WAA8	CWALN 2006-OC8 N	COUNTRYWIDE ALTERNATIVE LOAN T	BBB-mj	BBB-	\$	15,350,000.00	767,500.00
N24	39538RAF6	GPMF 2005-AR1 M1	GREENPOINT MORTGAGE FUNDING TR	AA	AAA	\$	3,307,000.00	764,909.10
N24	76116LBU7	RESIX	RESIX FINANCE LTD CREDIT-LINKE	Bmm	B	\$	1,250,000.00	762,500.00
N24	86365BAN3	SARM 2008-2 B3	STRUCTURED ADJUSTABLE RATE MOR	BBBmj	BBB	\$	2,222,000.00	755,480.00
N24	86364YAV6	SARM 2007-11 B32	STRUCTURED ADJUSTABLE RATE MOR	BBBmj	BBB	\$	1,845,000.00	755,379.90
N24	86362RAF8	SARM 2006-12 2PAX	STRUCTURED ADJUSTABLE RATE MOR	AAAm	AAA	\$	74,621,943.00	752,189.19
N24	86364GAF0	SASCO 2007-TC1 M4	STRUCTURED ASSET SECURITIES CO	BBB+mm	CCC	\$	1,879,000.00	751,600.00
N24	452001ZP8	ILLINOIS COLLEGE OF OPTOMETRY SAVRS		A	AA	\$	750,000.00	749,979.89
N24	59445KRL72	C/P MICHIGAN CONSOLIDATED GAS		A2	A2	\$	750,000.00	746,885.46
N24	94980KAK8	WFMB5 2004-4 APO	WELLS FARGO MORTGAGE BACKED SE	AAAm	NR	\$	1,608,215.00	743,563.21
N24	76114GAH0	RAST06-A16 2A2	RESIDENTIAL ASSET SECURITIZATI	BBmm	BB+	\$	1,480,000.00	736,569.73
N24	52525DAL2	LXS 2007-18N M2	LEHMAN XS TRUST	AAmm	AA	\$	6,265,000.00	725,361.70
N24	930868BL7	CAROLINA POWER AND LIGHT 2000		A	AA	\$	725,000.00	7,250.00
N24	52525BAZ5	LXS 2007-16N M7II	LEHMAN XS TRUST	B-	BBB	\$	15,908,000.00	719,041.60
N24	86361BAL1	SARM 2006-7 4AX	STRUCTURED ADJUSTABLE RATE MOR	BBB+mm	A-	\$	74,832,000.00	718,387.20
N24	92977YAA9	WMLT 2005-A 1A1	WACHOVIA MORTGAGE LOAN TRUST L	AAAm	AAA	\$	1,000,000.00	714,222.71
N24	45660LGO6	INDX 2005-AR5 1A1	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	\$	1,000,000.00	713,203.74
N24	52524YBG7	LXS 07-12N 3-M1	LEHMAN XS TRUST	A	AA+	\$	4,208,000.00	711,757.95
N24	658196RC6	EASTERN PWR OF NORTH CAROLINA-SAVRS 144A-PRIV PLMT		B	AAA	\$	700,000.00	700,000.00
N24	52520MEC3	LMT 2005-3 2A4	LEHMAN MORTGAGE TRUST	AA	AAA	\$	6,278,090.00	697,838.81
N24	86359BTF8	SARM 2004-6 5A1	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	800,000.00	698,713.85
N24	94981BAAG	WFMB5 2004-T A1	WELLS FARGO MORTGAGE BACKED SE	AAA	AAA	\$	1,000,000.00	691,587.54
N24	94985TAL2	WFMB5 2007-3 1A11	WELLS FARGO MORTGAGE BACKED SE	AAAm	[NULL]	\$	2,588,679.00	682,505.76
N24	87804AAW2	TBW 2006-3 B4	TBW MORTGAGE BACKED PASS THROU	OTHmj	CC	\$	5,235,000.00	674,215.65
N24	52524PAQ5	LXS 2007-6 M1	LEHMAN XS TRUST	OTHmm	NR	\$	30,900,000.00	661,260.00
N24	525222AC9	LXSN 2005-4 A	LEHMAN XS NET INTEREST MARGIN	OTHmj	CCC	\$	11,000,000.00	660,000.00
N24	007036EW2	ARMT 2004-5 7A2	ADJUSTABLE RATE MORTGAGE TRUST	AAA	AAA	\$	1,066,000.00	655,590.00
N24	162362FR3	CHATTANOOGA TN		AAAm	N.R.	\$	650,000.00	650,002.37
N24	649845EX8	CENTRAL HUDSON G&E SERIES C		A	AA	\$	650,000.00	6,500.00
N24	89380EL34	C/P TRANSOCCEAN INC		A2	A2	\$	650,000.00	647,521.88
N24	863581AL8	SARM 2006-6 B11	STRUCTURED ADJUSTABLE RATE MOR	OTHmm	NR	\$	5,040,000.00	632,066.40
N24	52525BAX0	LXS 2007-16N M5II	LEHMAN XS TRUST	BB	A	\$	12,726,000.00	626,755.50
N24	52521PAJ4	LSSCO 2007-1 M9	LEHMAN STRUCTURED SECURITIES C	BBB-mj	BBB-	\$	5,266,000.00	623,494.40
N24	52521HCC5	LMT 2006-9 B5	LEHMAN MORTGAGE TRUST	OTHmm	NR	\$	2,209,000.00	622,982.18
N24	94984MAT1	WFMB5 2006-AR14 3A3	WELLS FARGO MORTGAGE BACKED SE	AAAm	NR	\$	157,097,000.00	618,406.31
N24	52525LAE0	LXS 2007-14H M1	LEHMAN XS TRUST	OTH	AA+	\$	20,797,000.00	617,046.99
N24	32052MAJ0	FRAMS 2006-AA6 3A2	FIRST HORIZON ALTERNATIVE MORT	Amj	A	\$	1,041,000.00	610,636.75
N24	52519BBW9	LMT 2007-7 AX2	LEHMAN MORTGAGE TRUST	AAA	AAA	\$	5,776,713.00	508,911.76
N24	52523ZAZ6	LXS 2007-10H II-M4	LEHMAN XS TRUST	Bmj	B	\$	7,805,000.00	506,604.60
N24	07384MASH6	BSARM 2002-11 1A1	BEAR STEARNS ADJUSTABLE RATE M	AAA	AAA	\$	800,000.00	503,666.90
N24	61915RAUG	MHL 2005-5 A1	MORTGAGEIT TRUST	AAA	AAA	\$	875,000.00	603,060.07
N24	52520SAU4	LMT 2006-8 B5	LEHMAN MORTGAGE TRUST	OTHmj	CC	\$	2,130,000.00	602,108.40
N24	61915RBA3	MHL 2005-5 B	MORTGAGEIT TRUST	Amj	A+	\$	2,000,000.00	500,000.00
N24	863911AK9	SASC 2006-RF4 B3	SASCO LLC	BBB	A-	\$	748,000.00	585,257.17
N24	52525AAF1	LXS 2007-20N M2	LEHMAN XS TRUST	AAmj	AA	\$	5,045,000.00	584,110.10

N24	172921AL2	GMSI 1987-10 A1 CMO SER 87-10 CITICORP MORTGAGE SECURITIES	AA	540,000.00	569,600.00
N24	52521PAG0	LSSCQ 2007-1 M7	BBB+	4,460,000.00	568,650.00
N24	31393XFZ5	LEHMAN STRUCTURED SECURITIES C	[NULL]	595,000.00	568,586.10
N24	52524AK6	FANNIE MAE	[NULL]	12,323,000.00	565,256.01
N24	17307GJX7	LEHMAN XS TRUST	AAA	900,000.00	560,778.77
N24	52524GAP7	CITIGROUP MORTGAGE LOAN TRUST	AA-	10,995,000.00	560,745.00
N24	52524YAY8	LEHMAN XS TRUST	AA	5,823,000.00	553,185.00
N24	45254NQG5	LEHMAN XS TRUST	AAA	800,000.00	552,942.56
N24	320278AC8	IMPAC CMB TRUST	AAA	1,000,000.00	550,625.00
N24	32028HAD5	2006.FF1:AAA	AAA	1,000,000.00	550,000.00
N24	53127TKF9	C/P LIBERTY STREET FNDING CORP	A-1	550,000.00	548,987.08
N24	12667G5Z2	COUNTRYWIDE ALTERNATIVE LOAN T	AAA	730,000.00	546,815.63
N24	86363LAF0	STRUCTURED ADJUSTABLE RATE MOR	CCC	2,708,000.00	538,350.40
N24	863911AJ2	SASCO LLC	AA	865,000.00	535,580.02
N24	05949AXG0	BANC OF AMERICA MORTGAGE SECUR	NR	750,000.00	527,515.03
N24	85528XKA0	C/P NOKIA CORPORATION	A1	528,000.00	527,282.36
N24	863592AJ0	STRUCTURED ASSET SECURITIES CO	AA	832,000.00	526,147.95
N24	52524VBP3	LEHMAN XS TRUST	AA-	8,573,000.00	524,753.33
N24	863579JF6	STRUCTURED ADJUSTABLE RATE MOR	AAA	69,844,000.00	523,732.32
N24	12669G6K2	COUNTRYWIDE HOME LOAN MORTGAGE	AAA	705,000.00	511,565.63
N24	52520MBY8	LEHMAN MORTGAGE TRUST	AAA	1,000,000.00	505,000.00
N24	52520UAB1	STRUCTURED ADJUSTABLE RATE MOR	AAA	50,456,617.00	5,045,661.70
N24	86363XAT4	STRUCTURED ADJUSTABLE RATE MTG	CCC	8,203,000.00	503,664.20
N24	86359BGB1	INDYMAC RESIDENTIAL ASSET BACK	AAA	695,000.00	502,618.17
N24	456606JM5	BROOKLYN UNION GAS SERIES D SAVRS	AAA	575,000.00	500,250.00
N24	649842CE9	C/P SCALDIS CAPITAL LLC 4.2	AAA	500,000.00	5,000.00
N24	80584TK84	FHASI 2004-AR7 2A2	A1+	500,000.00	499,300.69
N24	32051GEN1	STRUCTURED ASSET SECURITIES CO	AAA	850,000.00	494,322.30
N24	863592AH4	LEHMAN MORTGAGE TRUST	AA+	832,000.00	492,701.56
N24	52522QBF8	FANNIE MAE	AAA	3,324,112.00	485,635.87
N24	31392JYJ2	FSPC	[NULL]	500,000.00	485,971.03
N24	31392MH39	COUNTRYWIDE HOME LOAN MORTGAGE	[NULL]	450,000.00	480,823.24
N24	12658B2W1	CHASE FUNDING MTGE LN ASSETBK	AAA	660,000.00	478,996.67
N24	161546GJ9	LEHMAN MORTGAGE TRUST	AAA	500,000.00	478,945.30
N24	52520QBX1	LEHMAN MORTGAGE TRUST	NR	1,509,000.00	478,639.71
N24	52522QBL5	STRUCTURED ADJUSTABLE RATE MOR	NR	7,628,000.00	478,275.60
N24	86362NAK6	STRUCTURED ADJUSTABLE RATE MOR	AA+	8,304,000.00	475,819.20
N24	86361JBC3	STRUC ASST SEC CRP	AAA	270,079,000.00	469,605.69
N24	86358RYX9	STRUCTURED ASSET SECURITIES CO	AAA	632,000.00	466,533.36
N24	86361AAE9	RESIDENTIAL ACCREDIT LOANS INC	BBB	711,000.00	465,156.67
N24	76110HT90	LEHMAN XS TRUST	AAA	640,000.00	464,981.02
N24	52525PAG6	STRUCTURED ADJUSTABLE RATE MOR	A+	8,095,000.00	464,572.05
N24	86363LAG8	LEHMAN MORTGAGE TRUST	CC	3,521,000.00	463,363.60
N24	52521RAA9	MORGAN STANLEY ABS CAPITAL I	AAA	2,752,024.00	463,312.15
N24	61753VAB8	ARGENT SECURITIES INC	AAA	525,000.00	462,000.00
N24	04012MAP4	LEHMAN XS TRUST	AAA	500,000.00	459,156.25
N24	52524GAT9		BBB	10,995,000.00	452,994.00

N24	52522HAM4	LXS 2006-8 3A4	LEHMAN XS TRUST	A	AAA	\$	1,503,000.00	450,900.00
N24	74923PAB9	RAMP 2007-RF1 A2	RESIDENTIAL ASSET MORTGAGE PRO	AAA	AAA	\$	1,000,000.00	450,000.00
N24	863911AF0	SASC 2006-RF4 2AX	SASCO LLC	AAA	AAA	\$	2,494,103.00	448,938.54
N24	36185MBL5	GMACM 2005-AR6 3A1	GMAC MORTGAGE CORP LOAN TRUST	AAA	AAA	\$	620,000.00	448,068.58
N24	525229BD1	LXS 2006-10N 2A1	LEHMAN XS TRUST	AAA	AAA	\$	2,710,000.00	447,150.00
N24	22541SDT2	CSFB 2004-AR3 3A1	CS FIRST BOSTON MORTGAGE SECUR	AAA	AAA	\$	454,141.00	445,266.36
N24	32052MAB7	FHAMS 2006-AA6 1A2	FIRST HORIZON ALTERNATIVE MORT	Amj	A	\$	788,000.00	442,697.09
N24	31394A6Y7	FNW04-W12 1-A-1	FANNIE MAE	NR	[NULL]	\$	400,000.00	439,843.75
N24	52524TAH7	LXS 2007-8H M2	LEHMAN XS TRUST	OTH	BB	\$	21,913,000.00	439,793.91
N24	86358RDX2	SASCO 01-SB1-A5 CMO	SER 01-SB1STRUCTURED ASSET SECS CO	AAA	AAA	\$	635,000.00	438,995.09
N24	52520SAV2	LMT 2006-8 B6	LEHMAN MORTGAGE TRUST	OTHmj	CC	\$	2,130,000.00	433,625.40
N24	861561XJ8	TMTS 2005-14HE AF2	TERWIN MORTGAGE TRUST	AAA	AAA	\$	440,000.00	432,453.07
N24	36185NXR6	GMACM 2003-GH1 A5	GMAC MORTGAGE CORP LOAN TRUST	AAA	AAA	\$	500,000.00	432,009.50
N24	759950FZ6	RAMC 2005-4 A5	RENAISSANCE HOME EQUITY LOAN T	AAA	AAA	\$	500,000.00	430,000.00
N24	52524GAQ5	SASCO 2002-11A 2A-1	STRUC ASST SEC CRP	AAA	AAA	\$	565,000.00	429,955.07
N24	52524PAR3	LXS 2007-7N M4	LEHMAN XS TRUST	BB	A+	\$	10,995,000.00	428,805.00
N24	52524GAS1	LXS 2007-6 M2	LEHMAN XS TRUST	OTHmj	NR	\$	26,045,000.00	427,138.00
N24	863592AV3	SASC 2006-RF3 2B2	STRUCTURED ASSET SECURITIES CO	B-	BBB+	\$	10,995,000.00	423,307.50
N24	525237AX1	LXS 2007-10H II-M2	LEHMAN XS TRUST	A	A+	\$	868,000.00	421,561.56
N24	52524GAR3	LXS 2007-7N M5	LEHMAN XS TRUST	B	BB-	\$	4,820,000.00	420,545.00
N24	94983KAC3	WFMB 2006-AR2 2A1	WELLS FARGO MORTGAGE BACKED SE	AAmm	AAA	\$	600,000.00	417,396.78
N24	86359ADL4	SASCO 02-23 A7	STRUCTURED ASSET SEC CORP	AAA	AAA	\$	500,000.00	413,636.50
N24	362341RX9	GSR 2005-AR6 2A1	GSR MORTGAGE LOAN TRUST	AAmm	AAA	\$	600,000.00	413,571.39
N24	45668WAP2	INDX 2007-FLX1 M6	INDYMAC INDEX MORTGAGE LOAN TR	BBB-	BBB-	\$	2,005,000.00	405,469.15
N24	52525FAJ2	LMT 2008-6 B2	LEHMAN MORTGAGE TRUST	Amj	NR	\$	2,792,000.00	404,840.00
N24	86362HAN3	SARM 2006-11 M7	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CC	\$	1,804,000.00	403,013.60
N24	02147BAJ4	CWALT 2007-7T2 A9	COUNTRYWIDE ALTERNATIVE LOAN T	AAmmj	AAA	\$	1,000,000.00	400,000.00
N24	39539LAV3	GPMT 2007-AR2 2M1	GREENPOINT MORTGAGE FUNDING TR	AA	AA+	\$	3,000,000.00	399,180.00
N24	76113XAL5	RAST06-A12 B4	RESIDENTIAL ASSET SECURITIZATI	OTHmj	CC	\$	2,806,000.00	396,375.55
N24	52524PAV4	LXS 2007-6 II-M3	LEHMAN XS TRUST	B-	A	\$	7,641,000.00	392,747.40
N24	52524HAP5	LXS 2007-4N M2	LEHMAN XS TRUST	BB	AA	\$	10,000,000.00	392,190.00
N24	52525PAF8	LXS 2007-17H M3	LEHMAN XS TRUST	Amj	AA-	\$	6,667,000.00	391,657.59
N24	05523QAA7	BAFCN 2007-1 N1	BANC OF AMERICA FUNDING CORP N	BBB-mm	NR	\$	7,790,000.00	389,500.00
N24	02147JAC1	CWALT 2006-46 B1	CWALT	OTHmm	[NULL]	\$	2,850,000.00	384,750.00
N24	525237BB8	LXS 2007-10H II-M6	LEHMAN XS TRUST	OTHmj	CCC	\$	4,591,000.00	382,568.03
N24	52522XAM9	LMT 2007-9 AP	LEHMAN MORTGAGE TRUST	AAmm	AAA	\$	1,154,886.00	381,056.95
N24	55271SAC8	MANM 2006-6	MASTR ALTERNATIVE NIM	OTHmj	CCC	\$	1,875,000.00	375,000.00
N24	12545CBD1	CWHL07-10 B1	COUNTRYWIDE HOME LOANS INC	BBmm	NR	\$	3,900,000.00	372,762.00
N24	52524PBM3	LXS 2007-6 II-M4	LEHMAN XS TRUST	B-	BBB	\$	7,641,000.00	365,239.80
N24	125438AA9	CWHL 2007-HYB2 1A	COUNTRYWIDE HOME LOAN MORTGAGE	BBB-	A	\$	511,000.00	364,526.29
N24	86359AMW0	SASCO 2003-6A 4-A1	STRUC ASST SEC CORP	AAA	AAA	\$	510,000.00	363,599.09
N24	52525PAH4	LXS 2007-17H M5	LEHMAN XS TRUST	Amj	A	\$	6,667,000.00	362,358.53
N24	86358RUH8	SASCO 02-1A 4A	STRUC ASST SEC CRP	AAA	AAA	\$	500,000.00	361,698.57
N24	17311QAL4	CGCMT 2007-C6 J	CITIGROUP COMMERCIAL MORTGAGE	BBBmm	BBB	\$	1,500,000.00	360,791.52
N24	86359BTJ0	SARM 2004-6 5A4	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	604,000.00	357,765.52
N24	94979TAA4	WFMB 2004-H A1	WELLS FARGO MORTGAGE BACKED SE	AAA	AAA	\$	525,000.00	357,575.9

N24	52524HAT7	LXS 2007-4N M6	LEHMAN XS TRUST	B-	A-		
N24	86358DAM0	SARM 2008-1 B2	STRUCTURED ADJUSTABLE RATE MOR	Amj	A	10,822,000.00	348,338.54
N24	52525BAL6	LXS 2007-16N M3I	LEHMAN XS TRUST	A	AA-	2,477,000.00	346,780.00
N24	52524HAS9	LXS 2007-4N M5	LEHMAN XS TRUST	B-	A	4,641,000.00	342,542.93
N24	05949AHA1	BOAMS 2004-E 2A6	BANC OF AMERICA MORTGAGE SECUR	AAmm	AAA	10,822,000.00	341,574.79
N24	76111XG72	RFMSI 2006-SA1 1A1	RESIDENTIAL FUNDING MORTGAGE S	AAA	AAA	575,000.00	339,487.32
N24	52524HAU4	LMT 2007-4N M7	LEHMAN XS TRUST	B-	BBB+	465,000.00	338,798.52
N24	52522QBH4	LXS 2007-10 1B2	LEHMAN MORTGAGE TRUST	Amn	NR	10,822,000.00	338,187.50
N24	86353GAP9	SARM 2007-3 4-AX	STRUCTURED ADJUSTABLE RATE MOR	AAmm	AAA	1,888,000.00	335,025.60
N24	45660NQ24	INDX04-AR4 1A	INDYMAC INDEX MORTGAGE LOAN TR	AAA	AAA	53,418,000.00	334,906.93
N24	52522XAQ0	LMT 2007-9 B2	LEHMAN MORTGAGE TRUST	Amj	A	465,000.00	334,210.55
N24	021457AG0	CWALT 06-15CB B2	COUNTRYWIDE ALTERNATIVE LOAN T	OTHmn	NR	1,562,000.00	332,830.96
N24	23245GAA9	RFMSI 2007-S6 M2	CWALT	A	AAA	2,976,000.00	331,407.36
N24	749580AR7	LMT 2006-4 1B2	RESIDENTIAL FUNDING MORTGAGE S	BBmn	AAA	400,000.00	331,132.44
N24	52520RAQ5	SARM 2007-11 M3	LEHMAN MORTGAGE TRUST	OTHmn	NR	3,149,000.00	330,645.00
N24	86354YAN4	RALI 2006-QS5 AP	STRUCTURED ADJUSTABLE RATE MOR	Amj	AA+	1,991,000.00	328,516.00
N24	75114TAK7	SARM 2007-43 AP	RESIDENTIAL ACCREDIT LOANS INC	AAA	AAA	1,641,000.00	326,887.20
N24	76113WAG8	SARM 2008-1 B3	RESIDENTIAL ASSET SECURITIZATI	AAAmj	AAA	787,795.00	325,051.33
N24	86358DAN8	SASC 2006-RF2 B4	STRUCTURED ADJUSTABLE RATE MOR	BBBmj	BBB	819,861.00	324,273.12
N24	86361AAF6	SARM 2007-6 B1-II	STRUCTURED ADJUSTABLE RATE MOR	BB	BB	1,704,000.00	323,760.00
N24	86364CAQ5	LMT 2007-6 B1	LEHMAN MORTGAGE TRUST	BBmj	BB	553,000.00	323,547.42
N24	52521NAP5	LMT 2007-6 AP	LEHMAN MORTGAGE TRUST	BBmj	BB	6,773,000.00	313,589.90
N24	52521NAM2	CWHL 2007-15 B2	COUNTRYWIDE HOME LOANS INC	AAAmj	AAA	6,934,000.00	313,416.80
N24	17025TBU4	PHAMS 2006-AA6 3AIO	FIRST HORIZON ALTERNATIVE MORT	OTHmn	NR	934,444.00	311,820.23
N24	32052MAK7	LXS 2007-5H II-M2	LEHMAN XS TRUST	OTHmn	AAA	4,151,700.00	311,377.50
N24	525248BD1	TMTS 2007-6ALT M1	TERWIN MORTGAGE TRUST	OTH	B	15,484,000.00	308,727.09
N24	88157VAD9	LMT 2007-4 B2	LEHMAN MORTGAGE TRUST	Bmj	B	10,063,000.00	307,525.28
N24	52521LBL7	CWHL 2003-60 2A1	COUNTRYWIDE HOME LOANS	AAA	AAA	5,115,000.00	306,900.00
N24	12669FJD6	VMF 2002-B A4	VANDEBILT MORTGAGE FINANCE	AAA	AAA	7,636,000.00	303,912.80
N24	921799ME5	ORANGE COUNTY TRANSPORTATION AUTH 1ST-SAVRS	P/C 07/27/2008	AA	AA+	426,000.00	303,077.69
N24	684273BH7	REDDING CALIF ELEC SYS REV COPSAVRS N/A 09/22/2008	STRUCTURED ADJUSTABLE RATE MOR	AA	AA	305,000.00	301,967.36
N24	75728MBQ6	SARM 2007-4 M-6	LEHMAN XS TRUST	OTH	AA	300,000.00	3,000.00
N24	86363LAH6	LXS 2006-17 WF-M4	LEHMAN XS TRUST	OTH	CC	300,000.00	3,000.00
N24	52523KBE3	LXS 2007-16N M7I	STRUCTURED ADJUSTABLE RATE MOR	B	BBB	2,708,000.00	298,421.60
N24	52525BAQ5	SASC05-5 4-AX	STRUCTURED ASSET SECURITIES CO	AAmm	BBB	3,107,000.00	297,329.20
N24	863576AN4	LXS 2007-11 M1	LEHMAN XS TRUST	OTH	AAA	5,906,000.00	295,481.20
N24	525249AG3	NYS ENERGY RESEARCH & DEV AUTH1985 A - 35 DAY AUCTION	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	B+	2,381,042.00	293,667.34
N24	86362HAQ6	C/P MARRIOTT INTL INC 4.2	STRUCTURED ADJUSTABLE RATE MOR	A	CCC	12,268,000.00	293,205.20
N24	649845FR0	SARM 2006-4 7A4	STRUCTURED ADJUSTABLE RATE MOR	A2	AA	2,372,000.00	291,210.44
N24	57163RJUV6	CSFB 2004-AR3 5A1	CS FIRST BOSTON MORTGAGE SECUR	AAmm	A2	290,000.00	290.00
N24	86360BA01	SASC 2006-AM1 M1	STRUCTURED ASSET SECURITIES CO	AAA	AAA	289,000.00	288,763.18
N24	22541SDW5	LXS 2007-14H M3	LEHMAN XS TRUST	A	AAA	870,000.00	288,448.17
N24	86369XAF0	SASCO 01-SB1-B5 CMO SER 01-SB1STRUCTURED ASSET SECS CO	LEHMAN XS TRUST	OTH	AA+	400,000.00	289,192.36
N24	52525LAG5	LXS 2007-20N M3	LEHMAN XS TRUST	Bmj	AA	814,000.00	284,900.00
N24	86358REF0	LXS 2007-10H I-M2	LEHMAN XS TRUST	OTH	AA	9,946,000.00	278,985.30
N24	52525AAG9				[NULL]	1,511,500.00	275,764.88
N24	525237AH6				AA-	3,210,000.00	269,672.10
N24					BB-	13,039,000.00	267,821.06

N24	201730AJ7	CMAT 99-C1 X CMO SERIES 99-C1 COMMERCIAL MTGE ASSET TRUST	AAA		\$	9,250,000.00	267,626.11
N24	52520NCD1	LMT 2006-6 1B4 LEHMAN MORTGAGE TRUST	NR	OTHmn	\$	1,974,000.00	266,490.00
N24	86364JAG2	SARM 2007-9 M1 STRUCTURED ADJUSTABLE RATE MOR	AA+	AAmj	\$	4,963,000.00	266,016.80
N24	52525PAK7	LXS 2007-17H M17 LEHMAN XS TRUST	BBB+	BBB+mj	\$	5,631,000.00	265,501.65
N24	25085ALC4	C/P DETROIT EDISON COMPANY	A2	A2	\$	265,000.00	263,787.63
N24	52521NAF7	LMT 2007-6 1A6 LEHMAN MORTGAGE TRUST	AAA	AAAmj	\$	456,000.00	263,352.80
N24	13033KW54	CALIFORNIA HSG FIN AGY MULTI HSG BDS III SER C 7 DAY AUCTN N/A 09/2,AAA	AAA	AAA	\$	260,000.00	260,012.75
N24	805564LU3	SAST 2002-2 AF5 SAXON ASSET SECURITIES TRUST	AAA	AAA	\$	310,000.00	258,042.00
N24	86364PAG8	SARM 2007-10 M1 STRUCTURED ADJUSTABLE RATE MOR	AA+	AAmj	\$	5,153,000.00	253,012.30
N24	649842BM2	BROOKLYN UNION GAS A1 SAVRS	AA	A	\$	250,000.00	2,500.00
N24	864763MC8	NY INSTITUTE OF TECHNOLOGY	AA	A	\$	250,000.00	2,500.00
N24	393505RH7	GT 96-10 A6 ASSETBK HOME EQTY GREENTREE FINANCIAL MTGE HSG	AAA	AAAmn	\$	250,000.00	250,000.00
N24	18885JK17	C/P CLIPPER RECEIVABLES CO LLC	A1	A1	\$	250,000.00	249,783.33
N24	525221GJ0	LEH XS 05-10 2M3 LEHMAN XS TRUST MORTGAGE PASS	B-	B-	\$	3,318,000.00	248,850.00
N24	39539LAY7	GPWF 2007-AR2 2M4 GREENPOINT MORTGAGE FUNDING TR	A	A	\$	4,082,000.00	248,785.65
N24	52522CAK9	LXS 06-14N M-1-J LEHMAN XS TRUST	AA+	AA+	\$	3,850,000.00	246,786.00
N24	32027EAE1	FFML 2006-FF5 2A3 FIRST FRANKLIN MORTGAGE LOAN A	AAA	AAA	\$	375,000.00	243,750.00
N24	761118AJ7	RALI 2005-QS7 AP RESIDENTIAL ACCREDIT LOANS INC	NR	AAAmn	\$	548,115.00	242,759.94
N24	31392JYQ6	FNNW 2003-W3 2A5 FANNIE MAE	[NULL]	AAAmn	\$	245,000.00	242,299.25
N24	52525BBA9	LXS 2007-16N M8II LEHMAN XS TRUST	BBB-	B-	\$	6,363,000.00	241,157.70
N24	52521YAL0	LMT 2007-8 3A1 LEHMAN MORTGAGE TRUST	AAA	AAAmn	\$	250,000.00	239,748.90
N24	52524PAS1	LXS 2007-6 M3 LEHMAN XS TRUST	NR	OTHmj	\$	15,009,000.00	238,643.10
N24	525237AY8	LXS 2007-10H II-M3 LEHMAN XS TRUST	B+	B-	\$	2,869,000.00	237,754.03
N24	52524HAV2	LXS 2007-4N M8 LEHMAN XS TRUST	BB	OTH	\$	7,822,000.00	235,860.23
N24	863576AS3	SASC 2005-5 PAX STRUCTURED ASSET SECURITIES CO	AAA	AAAmn	\$	1,329,668.00	230,942.79
N24	31393XGT8	FNNW 2004-W2 4A FANNIE MAE	[NULL]	NR	\$	235,000.00	228,406.38
N24	52524TAJ3	LXS 2007-8H M3 LEHMAN XS TRUST	BB-	OTH	\$	12,361,000.00	227,442.40
N24	863592AM3	SASC 2006-RF3 1B5 STRUCTURED ASSET SECURITIES CO	B	B	\$	478,000.00	225,587.40
N24	52520SAS9	LMT 2006-8 B4 LEHMAN MORTGAGE TRUST	CC	OTHmj	\$	1,065,000.00	225,662.85
N24	12669FL68	CWHL 2004-15 5A COUNTRYWIDE HOME LOAN MORTGAGE	AAA	AAA	\$	400,000.00	224,960.00
N24	525248AL4	LXS 2007-5H IM2 LEHMAN XS TRUST	[NULL]	BBmn	\$	6,900,000.00	222,249.00
N24	39539KAT0	GPWF 2007-AR1 M1-II GREENPOINT MORTGAGE FUNDING TR	AA	AA	\$	2,000,000.00	222,080.00
N24	52524HAN0	LXS 2007-4N M1 LEHMAN XS TRUST	AA+	BBB+	\$	3,000,000.00	220,782.00
N24	86359DKM8	LEH XS 05-1 2A2 LEHMAN XS TRUST MORTGAGE PASS	AAA	AAA	\$	450,000.00	220,659.12
N24	52520MGS6	LMT 2006-2 AX LEHMAN MORTGAGE TRUST	AAA	AAA	\$	1,839,193.00	219,114.10
N24	89380EJQ6	C/P TRANSOCEAN INC	A2	A2	\$	219,000.00	218,904.19
N24	52524YAR4	LXS 07-12N 1-M4 LEHMAN XS TRUST	A+	B	\$	5,430,000.00	218,829.00
N24	12668RAK4	CWALT 2006-OA19 M2 COWALT	BB	B-	\$	8,499,000.00	217,574.40
N24	86359B7Q8	SASC05-7XS 1A1C STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	250,000.00	216,575.68
N24	863579RP5	SARM 2005-11 1A1 STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	300,000.00	214,894.64
N24	05949AGR5	BOAMS 2004-E 1A1 BANC OF AMERICA MORTGAGE SECUR	AAA	AAAmn	\$	300,000.00	213,013.94
N24	86359AT78	SASC0 2003-26A 5A STRUC ASST SEC CRP	AAA	AAA	\$	301,000.00	210,659.08
N24	31393EGH7	FNNW 2003-W14 1A8 FANNIE MAE	[NULL]	AAAmn	\$	198,305.00	210,397.61
N24	761118BD9	RALI 2005-QS9 AP RESIDENTIAL ACCREDIT LOANS INC	NR	AAAmn	\$	478,464.00	210,176.16
N24	52524YAO6	LXS 07-12N 1-M3 LEHMAN XS TRUST	AA-	B	\$	5,058,000.00	209,308.40
N24	52521YAW6	LMT 2007-8 1B2 LEHMAN MORTGAGE TRUST	A	Amj	\$	2,452,000.00	208,665.20
N24	52525BAN2	LXS 2007-16N M5I LEHMAN XS TRUST	A	A	\$	3,797,000.00	205,987.25

N24	86359B2J9	SASC 2005-2XS 2A2	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	280,000.00	205,259.02
N24	52520RAR3	LMT 2006-4 1B3	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	1,517,000.00	204,795.00
N24	52522XAR8	LMT 2007-9 B3	LEHMAN MORTGAGE TRUST	BBBmj	BBB	\$	1,250,000.00	203,587.50
N24	86361QAC8	SARM 2006-10 1AX	STRUCTURED ADJUSTABLE RATE MOR	AAAmm	AAA	\$	86,098,000.00	202,576.46
N24	52519BA8	LMT 2007-7 AX1	LEHMAN MORTGAGE TRUST	AAAmm	AAA	\$	1,068,428.00	201,952.80
N24	86364DAZ3	SARM 2007-7 M4	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA	\$	4,493,000.00	200,837.10
N24	939344AH0	WMALT 2006-4 LB2	WASHINGTON MUTUAL ALTERNATIVE	OTHmj	CCC	\$	1,558,800.00	200,804.62
N24	849845EY6	CENTRAL HUDSON G&E SERIES D		A	AA	\$	200,000.00	2,000.00
N24	86362HAR4	SARM 2006-11 B3II	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR	\$	1,368,000.00	198,455.76
N24	02660TJG9	AHM 2006-1 2A3	AMERICAN HOME MORTGAGE INVESTM	AAAmm	AAA	\$	400,000.00	198,000.00
N24	86363XAN7	SARM 2007-5 M-3	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CCC	\$	5,513,000.00	197,355.40
N24	52524PBO4	LXS 2007-6 II-M7	LEHMAN XS TRUST	OTH	B	\$	4,967,000.00	197,189.90
N24	52525LAH3	LXS 2007-14H M4	LEHMAN XS TRUST	OTH	AA	\$	6,781,000.00	196,852.43
N24	31771CS89	FINANCING CORP FICO		NR	[NULL]	\$	275,000.00	196,335.77
N24	88157VAE7	TMTS 2007-6ALT M2	TERWIN MORTGAGE TRUST	OTH	CCC	\$	3,877,000.00	193,850.00
N24	87804AAQ5	TBW 2006-3 B7	TBW MORTGAGE BACKED PASS THROU	OTHmj	CC	\$	3,926,000.00	193,276.98
N24	52526BAP7	LXS 2007-16N M6I	LEHMAN XS TRUST	BBB+	A-	\$	3,797,000.00	193,252.11
N24	367910AU0	GEWMC 2005-2 A2C	GE-WMC MORTGAGE SECURITIES LLC	AAA	AAA	\$	250,000.00	190,000.00
N24	52525AAH7	LXS 2007-20N M4	LEHMAN XS TRUST	Amj	A+	\$	2,751,000.00	187,865.79
N24	86364YAY0	SARM 2007-11 B52	STRUCTURED ADJUSTABLE RATE MOR	Bmj	B	\$	1,476,000.00	186,699.24
N24	2177M8AF9	CORAL CP TRUST		A1	A1+	\$	186,277.00	186,277.00
N24	86363WAG4	SASC 2007-BC3 2A3	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	330,000.00	184,800.00
N24	39539MAJ8	GPMF 2007-AR3 M6	GREENPOINT MORTGAGE FUNDING TR	B	BBB-	\$	2,997,000.00	183,704.11
N24	52524LAR2	LXS 2007-2N M8	LEHMAN XS TRUST	OTH	BBB+	\$	6,712,000.00	183,532.93
N24	52525PAL5	LXS 2007-17H M8	LEHMAN XS TRUST	BBBmj	BBB	\$	4,218,000.00	180,952.20
N24	59023NAL2	MLMI 2006-AF2 BV1	MERRILL LYNCH MORTGAGE INVESTO	B	B	\$	1,851,000.00	180,287.40
N24	949781AA6	WFMB5 2005-AR1 1A1	WELLS FARGO MORTGAGE BACKED SE	AAA	AAA	\$	260,000.00	177,072.59
N24	39539LAZ4	GPMF 2007-AR2 2M5	GREENPOINT MORTGAGE FUNDING TR	BBB	A	\$	3,519,000.00	176,604.53
N24	52524LAQ4	LXS 2007-2N M7	LEHMAN XS TRUST	B-	BBB+	\$	6,712,000.00	176,190.00
N24	31393UAN3	FNW 2003-W17 PT-1	FANNIE MAE	AAAmm	[NULL]	\$	170,000.00	175,724.22
N24	544712VD1	LOS ANGELES CNTY CALIF MET	TRANSN SLS TAX P/C 7/1/08@100 RFDG CA	AAA	AA	\$	175,000.00	1,750.00
N24	94981DAL1	WFMB5 2004-E A11	WELLS FARGO MORTGAGE BACKED SE	AAA	AAA	\$	34,991,000.00	174,242.11
N24	525245AX4	LXS 2007-3 1-M1	LEHMAN XS TRUST	A	AA+	\$	5,103,000.00	171,460.80
N24	52525FAM5	LMT 2008-6 B4	LEHMAN MORTGAGE TRUST	BBmn	NR	\$	2,278,000.00	170,850.00
N24	52523KBG8	LXS 2006-17 WF-M6	LEHMAN XS TRUST	OTH	B	\$	2,244,000.00	170,095.20
N24	52525LAK6	LXS 2007-14H M6	LEHMAN XS TRUST	OTH	A+	\$	6,781,000.00	169,999.67
N24	76113WAL7	LXS 2007-10H I-M3	LEHMAN XS TRUST	OTH	B+	\$	8,053,000.00	169,113.00
N24	52524HAR1	RAST 2007-A3 B2	RESIDENTIAL ASSET SECURITIZATI	OTHmn	NR	\$	4,207,000.00	168,280.00
N24	525237AL7	LXS 2007-4N M4	LEHMAN XS TRUST	B	A+	\$	5,000,000.00	167,970.00
N24	525237AL7	LXS 2007-10H I-M5	LEHMAN XS TRUST	OTH	B-	\$	7,670,000.00	166,439.00
N24	52525LAL4	LXS 2007-14H M7	LEHMAN XS TRUST	OTH	A	\$	7,685,000.00	165,304.35
N24	86359DJJ7	SASC 2005-14 B6	STRUCTURED ASSET SECURITIES CO	OTHmj	CCC	\$	1,942,000.00	165,050.58
N24	86360DAA2	SASCO 2006-11 A1	STRUCTURED ASSET SECURITIES CO	AAAmm	AAA	\$	200,000.00	163,908.42
N24	52524TAN4	LXS 2007-8H M7	LEHMAN XS TRUST	OTH	CCC	\$	8,428,000.00	163,416.92
N24	863592AN1	SASC 2006-RF3 1B6	STRUCTURED ASSET SECURITIES CO	NR	NR	\$	821,859.00	162,801.54
N24	86361AAG4	SASC 2006-RF2 B5	STRUCTURED ASSET SECURITIES CO	B	B	\$	395,000.00	162,468.35
N24	87804AAJ1	TBW 2006-3 AP	TBW MORTGAGE BACKED PASS THROU	AA	AAA	\$	390,873.00	162,149.26

N24	86362NANO	SARM 2007-8 M4	STRUCTURED ADJUSTABLE RATE MOR	Amj	A	\$	4,152,000.00	160,267.20
N24	52520SAR1	LMT 2006-8 B3	LEHMAN MORTGAGE TRUST	OTHmj	CCC	\$	3,194,000.00	160,147.16
N24	52519LAG3	LMT 2008-1 A2F	LEHMAN MORTGAGE TRUST	AAAmmj	AAA	\$	15,974,042.00	1,597,404.20
N24	86362QAU2	SASCO 2007-GEL1 M6	STRUCTURED ASSET SECURITIES CO	BBB+	BBB+	\$	2,632,000.00	157,920.00
N24	12545CBE9	CWHL07-10 B2	COUNTRYWIDE HOME LOANS INC	OTHmn	NR	\$	2,275,000.00	157,657.50
N24	86360BBF4	SARM 2006-4 B72	STRUCTURED ADJUSTABLE RATE MOR	OTHmm	CC	\$	3,157,000.00	156,902.90
N24	525237AN3	LXS 2007-10H I-M7	LEHMAN XS TRUST	OTH	CC	\$	6,519,000.00	156,456.00
N24	52525FAF0	LMT 2008-6 2AIO	LEHMAN MORTGAGE TRUST	AAAmm	AAA	\$	41,099,000.00	154,121.25
N24	525237BA0	LXS 2007-10H II-M5	LEHMAN XS TRUST	B-nj	B-	\$	1,951,000.00	152,158.49
N24	42524TTN4	IMSA 2006-1 2A1	IMPAC SECURED ASSETS CMN OWNER	AAA	AAA	\$	1,310,000.00	151,702.22
N24	52524PBP6	LXS 2007-6 II-M6	LEHMAN XS TRUST	OTH	B+	\$	3,820,000.00	151,654.00
N24	52521YBA3	LMT 2007-8 2B2	LEHMAN MORTGAGE TRUST	Amj	A	\$	3,313,000.00	151,072.80
N24	02147BBN4	CWALT	INDYMAC INDEX MORTGAGE LOAN TR	OTHmj	CCC	\$	4,080,485.00	150,569.90
N24	45660NT96	INDX 2004-AR7 A2	RESIDENTIAL ASSET SECURITIZATI	AAA	AAA	\$	210,000.00	150,280.46
N24	76113WAK9	RAST 2007-A3 BIO1	NY CITY TRANSIT AUTHORITY 7 DAY AUCTION	Bmn	NR	\$	9,511,000.00	150,262.21
N24	649713CF8	NEW YORK N Y CITY TRAN ATH	MTA & TBTA CTFS PRTN SUBSR A-3PAYS A	A	AA	\$	150,000.00	1,500.00
N24	649713CH5	SARM 2007-10 M-2	STRUCTURED ADJUSTABLE RATE MOR	Amj	AA	\$	3,607,000.00	149,329.80
N24	86364PAH6	SASC05-17 PAX	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	819,156.00	149,169.89
N24	86399DSV0	LMT 2007-5 PO1	LEHMAN MORTGAGE TRUST	AAA	AAA	\$	411,000.00	149,143.68
N24	52521RAB7	LXS 2007-18N M5	LEHMAN XS TRUST	Amim	A	\$	2,723,000.00	148,866.41
N24	52523KBL7	LXS 2007-10H I-M4	LEHMAN XS TRUST	OTH	CCC	\$	2,071,000.00	148,697.80
N24	525237AK9	BSMF 2007-AR1 2A4	BEAR STEARNS MORTGAGE FUNDING	OTH	B	\$	7,286,000.00	147,905.80
N24	07401MAH4	GMAQM 2004-AR2 3A	GMAC MORTGAGE CORP LOAN TRUST	B	AAA	\$	1,272,921.00	147,408.35
N24	36185N3T5	DBALT 2007-AR3 2A7	DEUTSCHE ALT-A SECURITIES INC	AAA	AAA	\$	200,000.00	144,288.49
N24	25150VAP1	FHASI 2005-AR5 3A1	FIRST HORIZON ASSET SECURITIES	AAAmm	AAA	\$	1,245,805.00	144,268.23
N24	32051GXT7	BSARM 2004-10 12A5	BEAR STEARNS ADJUSTABLE RATE M	AAA	AAA	\$	205,000.00	144,051.71
N24	07384MSY4	LXS 2007-10H I-M6	LEHMAN XS TRUST	OTH	CCC	\$	200,000.00	143,125.02
N24	525237AM5	WFMBS 2007-AR4 B3	WELLS FARGO MORTGAGE BACKED SE	OTHmn	NR	\$	6,136,000.00	141,557.52
N24	94986CAF1	CWHL 2003-49 A5	COUNTRYWIDE HOME LOAN	OTHmn	NR	\$	1,687,000.00	134,960.00
N24	12669EF27	SARM 2006-9 B8-II	STRUCTURED ADJUSTABLE RATE MOR	AAA	AAA	\$	200,000.00	134,812.38
N24	86361PBD7	GPMF 2007-AR1 M3-II	GREENPOINT MORTGAGE FUNDING TR	OTHmn	NR	\$	1,673,000.00	134,074.22
N24	39539KAV5	RFMSI 2006-S9 M3	RESIDENTIAL FUNDING MORTGAGE S	BBB+	AA-	\$	3,275,000.00	133,705.15
N24	749577AU6	SASC 2006-GEL3 M7	STRUCTURED ASSET SECURITIES CO	OTHmn	NR	\$	1,769,300.00	132,597.50
N24	86360XAK6	LXS 2007-6 M4	LEHMAN XS TRUST	OTHmm	NR	\$	3,766,000.00	131,810.00
N24	52524PBF8	RAST 2006-A8 B7	RESIDENTIAL ASSET SECURITIZATI	OTHmj	NR	\$	8,828,000.00	130,654.40
N24	761119BK1	LXS 07-12N 2-M8	LEHMAN XS TRUST	OTH	CC	\$	1,924,000.00	130,235.56
N24	52524YBE2	LXS 2007-8H M4	LEHMAN XS TRUST	OTH	B+	\$	3,882,000.00	129,658.80
N24	52524TAK0	LMT 2007-2 B2	LEHMAN MORTGAGE TRUST	OTH	B	\$	12,923,000.00	129,230.00
N24	52521DAU6	INDX 2004-AR9 4A	INDYMAC INDEX MORTGAGE LOAN TR	OTHmn	NR	\$	3,159,000.00	128,887.20
N24	45660N3R4	TBW 2006-3 B5	TBW MORTGAGE BACKED PASS THROU	AAA	AAA	\$	179,000.00	128,695.30
N24	87804AAK8	TBW 2006-3 AX	TBW MORTGAGE BACKED PASS THROU	OTHmj	CC	\$	1,308,000.00	128,157.84
N24	94986CAG9	WFMBS 2007-AR4 B4	WELLS FARGO MORTGAGE BACKED SE	AA	AAA	\$	5,268,039.00	127,639.08
N24	94981UAF6	WFMBS 2005-AR2 2A2	WELLS FARGO MORTGAGE BACKED SE	OTHmn	NR	\$	2,531,000.00	126,550.00
N24	86359WAF2	SASC 2006-S3 M4	STRUCTURED ASSET SECURITIES CO	AAamm	[NULL]	\$	186,000.00	126,488.16
N24	52525FAP8	LMT 2008-6 B6	LEHMAN MORTGAGE TRUST	OTH	D	\$	10,776,000.00	126,281.25
N24				NR	NR	\$	2,792,430.00	125,559.35

N24	39539LBC4	GP MF 2007-AR2 2M8	GREENPOINT MORTGAGE FUNDING TR	Bmj	NR		2,956,000.00	124,116.53
N24	36959HK14	C/P G.E. CAPITAL CORP		OTH	A-1+		\$ 124,000.00	\$ 1,238.59
N24	86362QAL7	SASCO 2007-GEL1 M8	STRUCTURED ASSET SECURITIES CO	BB	BBB-		\$ 4,061,000.00	\$ 121,830.00
N24	525237BC6	LXS 2007-10H 1L-M7	LEHMAN XS TRUST	OTHmj	CCC		\$ 1,492,000.00	\$ 119,730.16
N24	39539KAW3	GP MF 2007-AR1 M4-II	GREENPOINT MORTGAGE FUNDING TR	BBB-	A+		\$ 3,275,000.00	\$ 119,527.68
N24	525245BA3	LXS 2007-3 1-M4	LEHMAN XS TRUST	OTH	CCC		\$ 2,126,000.00	\$ 118,843.40
N24	02147JAS7	CWALT 2006-46 B3	CWALT	OTHmn	[NULL]		\$ 1,500,000.00	\$ 114,570.00
N24	863592AS0	SASC 2006-RF3 3AX	STRUCTURED ASSET SECURITIES CO	AAA	AAA		\$ 692,911.00	\$ 113,369.21
N24	52520RAL6	LMT06-4 AP2	LEHMAN MORTGAGE TRUST	AAmm	AAA		\$ 172,210.00	\$ 112,204.89
N24	86362NAM2	SARM 2007-3 M-3	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA		\$ 2,642,000.00	\$ 111,492.40
N24	86362HAT0	SARM 2006-11 B4II	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR		\$ 912,000.00	\$ 111,191.04
N24	86364JAH0	SARM 2007-9 M2	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA+		\$ 2,481,000.00	\$ 111,148.80
N24	86359BAY7	SASCO 2003-36XS M3	STRUCTURED ASSET SEC CORP	OTHmj	CC		\$ 4,360,000.00	\$ 110,046.40
N24	02660TEN9	AHM 05-2 2A1	AMERICAN HOME MORTGAGE INVESTM	AAA	AAA		\$ 145,000.00	\$ 110,024.86
N24	7528A2K30	C/P RANGER FUNDING CORP 4.2		A1mj	A1+		\$ 109,000.00	\$ 108,889.79
N24	86362NAU4	SARM 2007-8 2B3	STRUCTURED ADJUSTABLE RATE MOR	Bmn	NR		\$ 1,447,000.00	\$ 108,525.00
N24	36959RLU7	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1	A1+		\$ 109,000.00	\$ 108,455.30
N24	86361JBM1	SARM 2006-8 B5II	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR		\$ 1,197,000.00	\$ 108,337.49
N24	52523KBM5	LXS 2006-17 WF-M8	LEHMAN XS TRUST	OTH	CCC		\$ 1,726,000.00	\$ 108,220.20
N24	863592AF8	SASC 2006-RF3 1AX	STRUCTURED ASSET SECURITIES CO	AAA	AAA		\$ 675,525.00	\$ 108,084.00
N24	93936FAS9	WMALT 2007-OC1 A5	WASHINGTON MUTUAL ALTERNATIVE	OTH	B		\$ 10,741,000.00	\$ 1,574,100.00
N24	86360BAT5	SARM 2006-4 B31	STRUCTURED ADJUSTABLE RATE MOR	OTHmn	NR		\$ 4,593,000.00	\$ 106,511.67
N24	525221AM9	LEH XS 05-3 2M1	LEHMAN XS TRUST MORTGAGE PASS	B	A		\$ 890,000.00	\$ 105,600.00
N24	52524YAT0	LXS 07-12N 1-M6	LEHMAN XS TRUST	B-	BBB+		\$ 3,620,000.00	\$ 105,342.00
N24	52524PBJ0	LXS 2007-6 M7	LEHMAN XS TRUST	OTHmj	NR		\$ 6,522,000.00	\$ 105,289.80
N24	32052MAC5	FHAMS 2006-AA6 1AIO	FIRST HORIZON ALTERNATIVE MORT	AAmm	AAA		\$ 11,732,000.00	\$ 104,816.63
N24	39539KAY9	GP MF 2007-AR1 M6-II	GREENPOINT MORTGAGE FUNDING TR	B	A-		\$ 3,275,000.00	\$ 104,757.43
N24	86362UAP9	SARM 2007-2 B1II	STRUCTURED ADJUSTABLE RATE MOR	BBmn	NR		\$ 2,313,000.00	\$ 104,085.00
N24	52524YAZ6	LXS 07-12N 2-M3	LEHMAN XS TRUST	B	AA-		\$ 1,941,000.00	\$ 104,037.60
N24	36242DBJ1	GSR	MORTGAGE LOAN TRUST	AAmm	[NULL]		\$ 145,000.00	\$ 103,622.79
N24	52522UAW3	LMT 2008-2 B3	LEHMAN MORTGAGE TRUST	BBBmj	BBB		\$ 1,380,000.00	\$ 103,500.00
N24	86369AWY5	SASCO 2003 AL2 B5	STRUCTURED ASSET SEC CORP	OTHmj	D		\$ 10,348,000.00	\$ 103,480.00
N24	39539MAK5	GP MF 2007-AR3 M7	GREENPOINT MORTGAGE FUNDING TR	Bmj	NR		\$ 1,998,000.00	\$ 103,080.82
N24	52524YBC6	LXS 07-12N 2-M6	LEHMAN XS TRUST	B-	BBB		\$ 2,717,000.00	\$ 102,240.71
N24	126694LU0	CWHL 2005-22 2A1	COUNTRYWIDE HOME LOAN MORTGAGE	AAmm	AAA		\$ 140,000.00	\$ 101,906.42
N24	92922FAS7	WAMU 2003-AR8 A1	WASHINGTON MUTUAL	AAA	AAA		\$ 150,000.00	\$ 101,307.63
N24	36959HMX2	C/P G.E. CAPITAL CORP		OTH	A-1+		\$ 102,000.00	\$ 101,191.82
N24	76113WAN3	RAST 2007-A3 B3	RESIDENTIAL ASSET SECURITIZATI	OTHmn	NR		\$ 3,110,000.00	\$ 101,075.00
N24	52522QBT8	LMT 2007-10 2B5	LEHMAN MORTGAGE TRUST	OTHmn	NR		\$ 2,739,000.00	\$ 101,069.10
N24	589929SV6	MLCC 2003-G A1	MLCC MORTGAGE INVESTORS INC	AAA	AAA		\$ 150,000.00	\$ 100,682.64
N24	87030JK32	C/P SWEDISH EXPORT CREDIT CORP		A1	A1+		\$ 100,000.00	\$ 99,907.83
N24	90262CJW8	C/P UBS FINANCE DELAWARE INC		OTH	A-1+		\$ 100,000.00	\$ 99,907.83
N24	863576AP9	SASC05-5 4-PAX	STRUCTURED ASSET SECURITIES CO	AAmm	AAA		\$ 755,977.00	\$ 98,481.53
N24	31771EAN1	FINANCING CORP STRIPS 13 INT PMT ON 9:60 2018 BD	PRIN PYMT	AAA	AAA		\$ 150,000.00	\$ 96,950.49
N24	88157VAF4	TMTS 2007-6ALT M3	TERWIN MORTGAGE TRUST	OTH	CC		\$ 2,392,000.00	\$ 95,680.00
N24	52522TAX2	LXS 2006-GP2 M8	LEHMAN XS TRUST	OTHmj	NR		\$ 5,055,000.00	\$ 95,539.50
N24	86364JAK3	SARM 2007-9 M4	STRUCTURED ADJUSTABLE RATE MOR	Amj	AA-		\$ 2,577,000.00	\$ 95,091.30

N24	525241AQ8	LXS 2007-1 WF-M4	LEHMAN XS TRUST	OTH	A	\$	2,695,000.00	92,169.00
N24	52524YAU7	LXS 07-12N 1-M7	LEHMAN XS TRUST	B-	BBB	\$	3,620,000.00	91,586.00
N24	525237AQ6	LXS 2007-10H 1-M9	LEHMAN XS TRUST	OTH	CC	\$	4,985,000.00	91,325.20
N24	52524YBD4	LXS 07-12N 2-M7	LEHMAN XS TRUST	OTH	BB+	\$	2,329,000.00	91,296.80
N24	52525LAN0	LXS 2007-14H M9	LEHMAN XS TRUST	OTH	BBB+	\$	5,425,000.00	91,031.50
N24	52525BAR3	LXS 2007-16N M8J	LEHMAN XS TRUST	B-	BBB-	\$	2,109,000.00	90,476.10
N24	52524YBJ1	LXS 07-12N 3-M3	LEHMAN XS TRUST	BBB+	AA-	\$	1,540,000.00	90,248.32
N24	64966CXD8	CITY OF NEW YORK	35 DAY SAVER	A	AA	\$	90,000.00	900.00
N24	86362QAK9	SASCO 2007-GEL1 M7	STRUCTURED ASSET SECURITIES CO	BBB	BBB	\$	2,000,000.00	90,000.00
N24	86359WAE5	SASC 2006-S3 M3	STRUCTURED ASSET SECURITIES CO	OTH	CC	\$	6,000,000.00	90,000.00
N24	52520RAN2	LMT 2006-4 AX2	LEHMAN MORTGAGE TRUST	AAAm	AAA	\$	599,757.00	89,564.28
N24	76110HC72	RALI 2004-QA6 A1	RESIDENTIAL ACCREDIT LOANS INC	AAA	AAA	\$	117,000.00	88,016.26
N24	525222AH8	LXSN 2005-10 B	LEHMAN XS NET INTEREST MARGIN	B-mj	NR	\$	4,400,000.00	88,000.00
N24	31392GEK7	FNR 02-90 A1	FEDERAL NATL MTGE ASSN	NR	[NULL]	\$	85,000.00	87,707.52
N24	525229AT7	LXS 2006-10N M10	LEHMAN XS TRUST	BBmj	BB	\$	4,119,000.00	84,851.40
N24	525248AN0	LXS 2007-5H IM4	LEHMAN XS TRUST	Bmn	[NULL]	\$	3,450,000.00	84,683.00
N24	2177M3AG8	CORAL CP TRUST	LEHMAN XS TRUST	NR	[NULL]	\$	838,751.00	838,751.00
N24	86369BYH8	SARM04-10 B1-X	STRUCTURED ADJUSTABLE RATE MOR	AAmj	AA	\$	62,097,000.00	83,730.97
N24	86364YAO7	SARM 2007-11 M5	STRUCTURED ADJUSTABLE RATE MOR	Amj	A	\$	1,641,000.00	83,526.90
N24	75970NAL1	RAMC 2005-2 AF4	RENAISSANCE HOME EQUITY LOAN T	AAA	AAA	\$	100,000.00	82,515.62
N24	525245BM7	LXS 2007-3 3M6	LEHMAN XS TRUST	OTHmj	CC	\$	3,187,000.00	82,224.60
N24	863592AX9	SASC 2006-RF3 2B4	STRUCTURED ASSET SECURITIES CO	BB	BBB	\$	260,000.00	81,900.00
N24	68619ABQ9	ORGN 2005-B A2	ORIGEN MANUFACTURED HOUSING	AAA	AAA	\$	100,000.00	81,000.00
N24	525248BE9	LXS 2007-5H II-M3	LEHMAN XS TRUST	OTHmn	NR	\$	4,929,000.00	80,490.57
N24	52524YAV5	LXS 07-12N 1-M8	LEHMAN XS TRUST	OTH	BBB-	\$	3,620,000.00	80,384.00
N24	52524YBA0	LXS 07-12N 2-M4	LEHMAN XS TRUST	B-	A+	\$	1,941,000.00	79,309.26
N24	52521DAW2	LMT 2007-2 B3	LEHMAN MORTGAGE TRUST	OTHmn	NR	\$	2,370,000.00	79,158.00
N24	749222HAH5	RALI 2007-QH1 M5	RESIDENTIAL ACCREDIT LOANS INC	OTH	BB+	\$	1,124,000.00	78,626.05
N24	52525FAN3	LMT 2008-6 B5	LEHMAN MORTGAGE TRUST	Bmn	NR	\$	1,396,000.00	76,780.00
N24	525249AK4	LXS 2007-11 M4	LEHMAN XS TRUST	OTH	CCC	\$	3,833,000.00	75,893.40
N24	86360XAL4	SASC 2006-GEL3 B1	STRUCTURED ASSET SECURITIES CO	OTHmm	NR	\$	3,766,000.00	75,320.00
N24	52524YBB8	LXS 07-12N 2-M5	LEHMAN XS TRUST	B-	A	\$	1,941,000.00	74,573.22
N24	86364DBB5	SARM 2007-7 M6	STRUCTURED ADJUSTABLE RATE MOR	BBB-mj	BBB-	\$	2,439,000.00	74,389.50
N24	86365HAD2	SASC 2008-1 1A4	STRUCTURED ASSET SECURITIES CO	AAA	AAA	\$	416,334.00	74,029.98
N24	76110VRG5	RFMS2 2005-HI2 A3	RESIDENTIAL FUNDING MORTGAGE S	AAA	AAA	\$	85,000.00	73,578.13
N24	52523LAL6	LXS 2006-13 1M9	LEHMAN XS TRUST	OTH	CC	\$	3,109,000.00	72,439.70
N24	939355AG8	WMALT 2007-OA3 CA1C	WASHINGTON MUTUAL ALTERNATIVE	BB	AAA	\$	625,201.00	72,400.29
N24	52524YAW3	LXS 07-12N 1-M9	LEHMAN XS TRUST	OTH	BB+	\$	3,620,000.00	71,314.00
N24	525249AJ7	LXS 2007-11 M3	LEHMAN XS TRUST	OTH	B-	\$	3,578,000.00	70,486.60
N24	64966CXH9	CITY OF NEW YORK	35 DAY SAVER	A	AA	\$	70,000.00	700.00
N24	52522XAU1	LMT 2007-9 B5	LEHMAN MORTGAGE TRUST	Bmj	B	\$	782,000.00	69,942.08
N24	7307G2Z0	CMLT1 06-AR1 MTG BKD NT CL 1-ACTIGROUP MORTGAGE LOAN TRUST	LEHMAN XS TRUST	AAAm	AAA	\$	95,000.00	67,925.00
N24	525228AX0	LXS 2006-GP3 M8	LEHMAN XS TRUST	OTHmj	NR	\$	3,559,000.00	65,129.70
N24	86364CAM4	SARM07-6 M5	STRUCTURED ADJUSTABLE RATE MOR	Bmj	B	\$	2,160,000.00	64,600.00
N24	52525AA6	LXSN 2006-9 B	LEHMAN XS TRUST	OTHmj	CCC	\$	4,300,000.00	64,500.00
N24	31368STA3	FNGT 2001-T3 A-1 SER 2000-T3 FANNIEMAE GRANTOR TRUST	LEHMAN XS TRUST	NR	[NULL]	\$	60,000.00	63,862.50
N24	52520RAM4	LMT 2006-4 AX1	LEHMAN MORTGAGE TRUST	AAAm	BBB+	\$	504,554.00	63,819.73

N24	88522AAC5	TMST 2006-4 A2B	THORNBURG MORTGAGE SECURITIES	AAA		101,000.00	63,206.13
N24	86362RAN1	SARM 2006-12 M7	STRUCTURED ADJUSTABLE RATE MOR	CC		1,798,000.00	62,930.00
N24	17025AAT9	CWMBS 2006-17 B3	COUNTRYWIDE MORTGAGE BACKED SE	NR		1,042,000.00	62,520.00
N24	86362XAR9	SAMI 2007-AR1 2A3	STRUCTURED ASSET MORTGAGE INVE	AAA		539,000.00	62,417.94
N24	86362UAJ3	SARM 2007-2 M3	STRUCTURED ADJUSTABLE RATE MOR	BB-		4,915,000.00	61,450.00
N24	86361PAZ9	SARM 2006-9 B4-I	STRUCTURED ADJUSTABLE RATE MOR	NR		898,000.00	60,830.52
N24	86362NAQ3	SARM 2007-8 M6	STRUCTURED ADJUSTABLE RATE MOR	BBB		1,887,000.00	60,195.30
N24	86359BF55	SASC 2004-18H B3	STRUCTURED ASSET SECURITIES CO	BBB		799,000.00	59,925.00
N24	86364JAJ6	SARM 2007-9 M3	STRUCTURED ADJUSTABLE RATE MOR	AAA		1,432,000.00	59,284.80
N24	86364YAR5	SARM 2007-11 M6	STRUCTURED ADJUSTABLE RATE MOR	AA		1,204,000.00	57,912.40
N24	86359AFH1	ARC 2002 BC9 B	ARC 2002 BC9 B	A-		2,238,000.00	57,069.00
N24	52521DAT9	LMT 2007-2 BIO1	LEHMAN MORTGAGE TRUST	CCC		15,006,000.00	54,741.89
N24	525245BD7	LXS 2007-3 2-M3	LEHMAN XS TRUST	BB		3,452,000.00	54,541.50
N24	86364CAS1	SARM07-6 B3-II	STRUCTURED ADJUSTABLE RATE MOR	BBB		1,896,000.00	53,846.40
N24	86364CAP7	SARM07-6 M7	STRUCTURED ADJUSTABLE RATE MOR	CCC		2,160,000.00	53,352.00
N24	525245BL9	LXS 2007-3 3M5	LEHMAN XS TRUST	CC		1,940,000.00	53,350.00
N24	525241AX3	LXS 2007-1 M5	LEHMAN XS TRUST	CCC		4,998,000.00	52,978.80
N24	86362CAC9	SASC 2007-RF1 B4	STRUCTURED ASSET SECURITIES CO	BB		822,000.00	52,763.67
N24	86363XAP2	SARM 2007-5 M-4	STRUCTURED ADJUSTABLE RATE MOR	BBB-		1,788,000.00	52,567.20
N24	86360NBE1	SARM 2006-5 B6II	STRUCTURED ADJUSTABLE RATE MOR	CC		1,221,000.00	52,380.90
N24	525248AM2	LXS 2007-5H IM3	LEHMAN XS TRUST	NR	[NULL]	1,972,000.00	52,139.68
N24	86363GBF0	SARM 2007-3 B4II	STRUCTURED ADJUSTABLE RATE MOR	NR		1,612,000.00	51,906.40
N24	525249AL2	LXS 2007-11 M5	LEHMAN XS TRUST	CCC		2,555,000.00	51,866.50
N24	41164UAD1	HVMLT 2007-3 2A1C	HARBORVIEW MORTGAGE LOAN TRUST	AAA		446,455.00	51,700.93
N24	36959HLH8	C/P G.E. CAPITAL CORP		A-i+		52,000.00	517.44
N24	76113WAP8	RAST 2007-A3 B4	RESIDENTIAL ASSET SECURITIZATI	NR		2,012,000.00	51,306.00
N24	525221KZ9	LXS 2006-4N M-5	LEHMAN XS TRUST	OTHmn		2,500,000.00	50,750.00
N24	52524TAL8	LXS 2007-8H M5	LEHMAN XS TRUST	OTH		10,114,000.00	50,570.00
N24	22661EAK9	CRIMSON COMMERCIAL PAPER TRUST		CCC		50,232.00	50,232.00
N24	160900HY5	CHARLESTON CNTY S C HOSP FACS P/C 06/16/08 @ 100	RMD 5.39	NR		50,000.00	50,001.94
N24	163316AA0	CHELSEA MASS LEASE REV SAVRS P/C 06/24/08 @ 100	RMD 4.113	AAA		50,000.00	50,000.59
N24	57585JT84	MASSACHUSETTS ST HEALTH & EDL FACS AUTH REV SAVRS NE UNIV	N/A	AA		50,000.00	500.00
N24	45661EAH7	INDX 2006-AR2 M1	INDYMAC INDEX MORTGAGE LOAN TR	AA+		500,000.00	49,536.00
N24	86364PAK9	SARM 2007-10 M4	STRUCTURED ADJUSTABLE RATE MOR	A		1,289,000.00	47,177.40
N24	86364PAJ2	SARM 2007-10 M3	STRUCTURED ADJUSTABLE RATE MOR	AA-		1,288,000.00	47,140.90
N24	52520RAW2	LMT 2006-4 1B4	LEHMAN MORTGAGE TRUST	NR		1,043,000.00	46,935.00
N24	59024FAG9	MANA 2007-A2 A3D	MERRILL LYNCH ALTERNATIVE NOTE	B		403,595.00	46,737.60
N24	02147JAU2	CWALT	CWALT	NR		1,050,150.00	46,563.65
N24	86358RY27	SASCO 02-16A B1-1X	STRUCTURED ASSET SECS CO	AA		2,663,000.00	46,336.99
N24	86359A5X7	SASCO 2003-34A B1-J-X	STRUCTURED ASSET SECS CRP	AA		3,585,000.00	44,433.25
N24	94963EAH6	WFMB 2005-AR12 2A5	WELLS FARGO MORTGAGE BACKED SE	AAA		75,000.00	42,942.01
N24	22822RAN0	CCI 2006-1A G	CROWN CASTLE TOWERS LLC	NR		62,000.00	42,780.00
N24	22399EAQ9	CWHL 2007-HYB1 B2	COUNTRYWIDE HOME LOAN MORTGAGE	CCC		1,600,000.00	42,560.00
N24	525245BE5	LXS 2007-3 2-M4	LEHMAN XS TRUST	BB+		3,046,000.00	42,034.80
N24	86362UAH7	SARM 2007-2 M2	STRUCTURED ADJUSTABLE RATE MOR	BB		3,073,000.00	41,792.80
N24	86365CAD3	SASC 2007-RF2 B1	STRUCTURED ASSETS SECURITIES C	AA		768,000.00	41,779.20
N24	525245AZ9	LXS 2007-3 1-M3	LEHMAN XS TRUST	BBB		3,189,000.00	41,457.00

N24	52521NAV2	LMT 2007-6 B4	LEHMAN MORTGAGE TRUST	OTHmj	CC	\$	1,507,000.00	40,990.40
N24	86364PAL7	SARM 2007-10 M5	STRUCTURED ADJUSTABLE RATE MOR	BBB+nmj	A-	\$	1,298,000.00	40,829.60
N24	86364PAM5	SARM 2007-10 M6	STRUCTURED ADJUSTABLE RATE MOR	BBBmj	BBB	\$	1,288,000.00	40,700.80
N24	863579BD9	SARM04-12 B1-X	STRUCTURED ADJUSTABLE RATE MOR	AA	AA+	\$	43,852,000.00	40,543.98
N24	86362CAH7	SASC 2007-RF1 B5	STRUCTURED ASSET SECURITIES CO	B	B+	\$	705,000.00	40,459.51
N24	86363XAO0	SARM 2007-5 M-5	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CC	\$	1,490,000.00	40,230.00
N24	45974MKT4	C/P INTERNATIONAL LEASE	FINANCE CORP	A1	CC	\$	40,000.00	39,873.76
N24	52524TAM6	LXS 2007-8H M6	LEHMAN XS TRUST	OTH	A1+	\$	7,866,000.00	39,330.00
N24	86364JAM9	SARM 2007-9 M6	STRUCTURED ADJUSTABLE RATE MOR	BBB+nmj	CCC	\$	1,240,000.00	38,936.00
N24	36959RPH2	C/P GENERAL ELECTRIC CAPITAL SERVICES	WELLS FARGO MORTGAGE BACKED SE	A1	A1+	\$	39,000.00	38,543.60
N24	94984XBV1	WFMB07-2 3B4	C/P GENERAL ELECTRIC CAPITAL SERVICES	BBmm	[NULL]	\$	400,000.00	38,000.00
N24	36959RLH6	C/P GENERAL ELECTRIC CAPITAL SERVICES	SASCO 03-12XS NIM	OTH	A-1+	\$	38,000.00	37,814.41
N24	803827AG9	LXS 2007-3 4M4	SASCO NIM TRUST	OTH	CCC	\$	2,500,000.00	37,500.00
N24	525245BS4	C/P G.E. CAPITAL CORP	LEHMAN XS TRUST	OTH	CCC	\$	1,239,000.00	37,417.80
N24	36959HLU9	LMT 2007-4 B4	LEHMAN MORTGAGE TRUST	A1	A1+	\$	37,000.00	36,820.86
N24	52521ILBN3	SARM 2007-2 M7	STRUCTURED ADJUSTABLE RATE MOR	OTHmm	CCC	\$	1,327,000.00	36,757.90
N24	86362UAN4	LMT 2006-8 AP	LEHMAN MORTGAGE TRUST	OTHmj	CC	\$	2,868,000.00	36,423.60
N24	52520SAM2	SARM 2007-5 B5-II	STRUCTURED ADJUSTABLE RATE MOR	A	AAA	\$	114,193.00	35,913.24
N24	86363XAY3	CWMBS 2006-17 B5	COUNTRYWIDE MORTGAGE BACKED SE	OTHmj	CC	\$	1,526,000.00	35,250.60
N24	17025AAV4	SARM 2007-10 M-7	STRUCTURED ADJUSTABLE RATE MOR	NR	NR	\$	781,931.00	34,670.82
N24	86364PAN3	BSMF 2006-AR5 2A2	BEAR STEARNS MORTGAGE FUNDING	BBB-nmj	BBB-	\$	1,288,000.00	34,389.60
N24	07401NAQ2	LMT 2007-3 B4	LEHMAN MORTGAGE TRUST	BBB+	AAA	\$	296,735.00	34,362.87
N24	52521JAL3	SARM 2007-5 M-6	STRUCTURED ADJUSTABLE RATE MOR	OTHmm	NR	\$	752,000.00	34,065.60
N24	86363XAR8	GENERAL ELECTRIC CAPITAL CORP	STRUCTURED ADJUSTABLE RATE MOR	OTHmj	CC	\$	1,490,000.00	33,823.00
N24	36959HK63	C/P G.E. CAPITAL CORP	LEHMAN XS TRUST	OTH	A-1	\$	33,000.00	32,914
N24	36959HM12	LXS 2007-5H 3-AIO1	STRUCTURED ADJUSTABLE RATE MOR	OTH	A-1+	\$	33,000.00	32,775.83
N24	525248BA7	SARM 2007-3 B53	STRUCTURED ADJUSTABLE RATE MOR	B-mm	[NULL]	\$	337,690,000.00	32,418.24
N24	86363GBK9	C/P GENERAL ELECTRIC CAPITAL SERVICES	STRUCTURED ADJUSTABLE RATE MOR	OTHmm	CC	\$	1,104,000.00	32,126.40
N24	36959RN27	SARM 2007-9 M7	STRUCTURED ADJUSTABLE RATE MOR	OTH	A-1+	\$	32,000.00	31,765.40
N24	86364JAN7	SAMI 2007-AR1 1A3	STRUCTURED ASSET MORTGAGE INVE	BBB-nmj	BBB-	\$	1,445,000.00	31,487.50
N24	86362XAC2	WAMU 2003-AR8 B1	WASHINGTON MUTUAL	BB	AAA	\$	270,000.00	31,266.87
N24	92922FAU2	SARM 2007-9 M5	STRUCTURED ADJUSTABLE RATE MOR	AA	AA	\$	75,000.00	31,221.00
N24	86364JAL1	C/P G.E. CAPITAL CORP	VERIZON COMMUNICATIONS	Amj	A	\$	955,000.00	31,037.50
N24	36959HO26	SARM 2006-10 B51	STRUCTURED ADJUSTABLE RATE MOR	A1	A1+	\$	31,000.00	30,603.17
N24	92343V104	SARM04-12 B2-X	STRUCTURED ADJUSTABLE RATE MOR	NR	[NULL]	\$	95,878.00	7,796,040.82
N24	86361QAW4	RASP 2007-A3 B5	RESIDENTIAL ASSET SECURITIZATI	OTHmm	D	\$	941,000.00	30,102.59
N24	863579BF4	C/P GENERAL ELECTRIC CAPITAL SERVICES	LEHMAN XS TRUST	AAmj	AA	\$	30,364,000.00	28,810.47
N24	76113WAQ6	LMT 2007-8 1B5	LEHMAN MORTGAGE TRUST	OTHmm	NR	\$	1,646,000.00	28,805.00
N24	36959RLE3	C/P G.E. CAPITAL CORP	TERWIN MORTGAGE TRUST	A1	A1+	\$	28,000.00	27,890.24
N24	52524PES0	TMTS 2007-6ALT M4	RESIDENTIAL ASSET SECURITIZATI	OTHmj	NR	\$	3,090,000.00	27,192.00
N24	52521YBE5	RASP 2007-A3 B102	LEHMAN XS TRUST	Bmj	B	\$	943,000.00	26,404.00
N24	36959HN29	LMT 2007-6 B5	LEHMAN MORTGAGE TRUST	OTH	A-1+	\$	26,000.00	25,792.98
N24	36959RP25	C/P GENERAL ELECTRIC CAPITAL SERVICES	TERWIN MORTGAGE TRUST	A1	A1+	\$	25,000.00	25,740.69
N24	86157VAG2	TMTS 2007-A3 B102	RESIDENTIAL ASSET SECURITIZATI	OTH	CC	\$	825,000.00	24,750.00
N24	76113WAM5	RASP 2007-3 2-M6	LEHMAN XS TRUST	OTHmm	NR	\$	4,207,000.00	24,395.47
N24	525245CA2	LMT 2007-6 B5	LEHMAN MORTGAGE TRUST	OTH	B	\$	2,031,000.00	24,168.90
N24	52521NAW0			OTHmj	CC	\$	1,357,000.00	24,154.60

N24	31393CX40	FNW 2003-W8 3-F-2	FANNIE MAE	NR	[NULL]	\$	100,000.00	10,000.00
N24	30215GK35	C/P EXPORT DEVELOPMENT CORP	LEHMAN MORTGAGE TRUST	A1+		\$	10,000.00	9,992.22
N24	52520MHE6	LMT 2006-2 B626	STRUCTURED ADJUSTABLE RATE MOR	NR		\$	349,088.00	9,669.74
N24	86364DBK5	SARM 2007-7 2-B6		NR		\$	1,252,155.00	9,641.59
N24	667280408	NORTHWEST AIRLINES		NR	[NULL]	\$	85,775.00	2.56
N24	86359AKV4	SASCO 2003-2A B2-1-X	STRUCTURED ASSET SECS CORP	A		\$	2,411,000.00	9,250.92
N24	86365CAG6	SASC 2007-RF2 B4	STRUCTURED ASSETS SECURITIES C	BB		\$	283,000.00	9,169.20
N24	84966CCK2	CITY OF NEW YORK	35 DAY SAVER	A		\$	90,000.00	90,000.00
N24	36959HJW8	C/P G.E. CAPITAL CORP	LEHMAN MORTGAGE TRUST	A-1+		\$	9,000.00	8,993.54
N24	52521FBE6	LMT 2007-1 BIO2		NR		\$	5,501,000.00	8,977.53
N24	36959HSS7	C/P G.E. CAPITAL CORP		A1+		\$	9,000.00	8,824.46
N24	36959RSN6	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1+		\$	8,000.00	7,845.92
N24	86359BAA9	SASCO 2003-33H 1A1	STRUCTURED ASSET SEC CORP	AAA		\$	10,000.00	7,727.52
N24	74922RBN9	RALI		OTHmn		\$	156,400.00	7,701.14
N24	466284AG1	JPAL 2006-QS18 2B2	JP MORGAN ALTERNATIVE LOAN TRU	B		\$	1,490,000.00	7,450.00
N24	86361BAU1	SARM 2006-7 B41	STRUCTURED ADJUSTABLE RATE MOR	OTHmn		\$	1,436,000.00	7,180.00
N24	52521RDR9	LMT07005 2B5	LEHMAN MORTGAGE TRUST	OTHmj		\$	1,394,000.00	6,970.00
N24	36959RL37	C/P GENERAL ELECTRIC CAPITAL SERVICES		OTH	A-1+	\$	7,000.00	69.74
N24	86358RLS4	SASCO 16 H B2-X	STRUCTURED ASSET SECS CO	Amm		\$	302,285.00	6,045.70
N24	05952FAX1	BOAMS 2007-2 B3	BANC OF AMERICA MORTGAGE SECUR	OTHmn		\$	204,000.00	5,834.40
N24	86365CAJ0	SASC 2007-RF2 B6	STRUCTURED ASSETS SECURITIES C	NR		\$	363,699.00	5,382.75
N24	31771C6Y6	FINANCING CORP CPN FICO STRIPSSER 14 ZERO CPN INT PMT ON	9.65% TR	AAA		\$	6,000.00	5,047.47
N24	863573CS8	SMART 91-5 5-GA CMO SERIES 005STRUCTURED MORTGAGE ASSET TR		AAA		\$	10,000.00	50,000.00
N24	86358EAP1	SAIL		CCC		\$	25,000.00	5,000.00
N24	86360NAX0	SARM 2006-5 B31	STRUCTURED ADJUSTABLE RATE MOR	OTHmn		\$	1,000,000.00	5,000.00
N24	36959RKX2	C/P GENERAL ELECTRIC CAPITAL SERVICES		A1		\$	5,000.00	4,982.21
N24	86362HAH6	SARM 2006-11 M2	STRUCTURED ADJUSTABLE RATE MOR	B-		\$	902,000.00	4,510.00
N24	86364CAV4	SARM07-6 B6-II	STRUCTURED ADJUSTABLE RATE MOR	NR		\$	951,051.00	4,279.73
N24	863573QT1	SMART 93-1 1-AY CMO SERIES 001STRUCTURED MTGE ASSET RESID		AAA		\$	3,581.00	4,024.53
N24	7528AZK22	C/P RANGER FUNDING CORP 4.2		A1mj		\$	4,000.00	3,985.39
N24	18976GBD7	CMALT 2007-A6	CITIMORTGAGE ALTERNATIVE LOAN	OTHmn		\$	509,000.00	3,975.29
N24	52521DAV4	LMT 2007-2 BIO2	LEHMAN MORTGAGE TRUST	OTHmn		\$	3,159,000.00	3,760.47
N24	863579AR9	SARM 2004-12 3AX	STRUCTURED ADJUSTABLE RATE MOR	AAA		\$	5,284,725.00	3,715.29
N24	87974D100	TEMBEC INC		NR	[NULL]	\$	15,101.00	36,277.13
N24	32053GAQ6	FHAMS 2007-FA3 B3	FIRST HORIZON ALTERNATIVE MORT	OTHmn		\$	312,000.00	3,609.84
N24	45661HAE7	INDX 2006-AR25 3A1	INDYMAC INDEX MORTGAGE LOAN TR	AA		\$	30,000.00	3,474.10
N24	74927XAX6	RBSGC 2007-B 1B4	RBSGC MORTGAGE PASS THROUGH CE	OTHmn		\$	560,000.00	3,326.40
N24	525170BX3	LABS 2004-1 M1-IO	STRUCTURED ASSET SEC GROUP	AA		\$	10,008,000.00	3,306.03
N24	76114GAC1	RAST 2006-A16 1A3	RESIDENTIAL ASSET SECURITIZATI	AAA-mj		\$	4,000.00	3,143.12
N24	84966CCKF3	CITY OF NEW YORK	35 DAY SAVER	A		\$	30,000.00	30,000.00
N24	87804AAR3	TBW 2006-3 B8	TBW MORTGAGE BACKED PASS THROU	NR		\$	2,949,393.00	2,949.39
N24	863573NE7	SMART 92-9 9-AY CMO SERIES 009STRUCTURED MTGE ASSET RESID		AAA		\$	2,276.00	22,464.12
N24	86362TAX5	SARM 2007-1 B6II	STRUCTURED ADJUSTABLE RATE MOR	NR		\$	512,509.00	1,999.18
N24	86359DEK9	SASC 2005-11H B6	STRUCTURED ASSET SECURITIES CO	OTHmn		\$	624,520.00	1,935.01
N24	863579BT4	SARM04-12 B3-X	STRUCTURED ADJUSTABLE RATE MOR	A		\$	3,371,000.00	1,808.40
N24	10782TAY5	BRIARWOOD CP TRUST		NR	[NULL]	\$	1,487.00	1,487.00
N24	863573JK8	SMART 92-5 5-BO CMO SER 92-5	STRUCTURED MTGE ASSET RESID	AAA		\$	1,709.00	1,291.26

68375Q403	12.42	260,367.15	EQUITY	23,379	23,379	23,379	COMMON	OPUNK COMMUNICATIONS INC	NEW	NR
38237103	17.84	289,415.32	EQUITY	38,713	22,490	16,223	COMMON	APPLIED SIGNAL TECHNOLOGY INC		B+
38266WAG7	97.975	289,029.20	MORTGAGE	1,760,000	1,495,000	295,000	CWO	GSR MORTGAGE LOAN TRUST		NR
00947J105	11.16	268,932.40	EQUITY	40,994	15,104	25,890	COMMON	AGILYSYS INC		B+
31567R100	1.36	287,218.40	EQUITY	24,119	187,071	211,160	COMMON	FIBERTOWER CORPORATION		NR
12008R107	5.9	286,911.10	EQUITY	56,317	7,688	48,629	COMMON	BUILDERS FIRSTSOURCE INC		NR
489183804	9.74	285,639.78	EQUITY	35,003	5,656	25,347	COMMON	KNOLGY INC		NR
85126T203	0.41	283,975.84	EQUITY	592,624		692,624	COMMON	STOCKERYALE INC		C
151E1105	12.65	281,765.80	EQUITY	43,508	21,796	21,710	COMMON	CENTER FINANCIAL CORPORATION		NR
68875V105	5.07	281,525.96	EQUITY	55,528		55,528	COMMON	OPNEXT INC		NR
29358P101	16.8	279,712.00	EQUITY	16,950		16,950	COMMON	ENSIGN GROUP INC COW USDC 001		NR
Y5217N118	53.5	278,209.00	EQUITY	5,200		5,200	ADR	**LARSEN AND TOUBRO LTD GDR		NR
1525	278,190.50						COMMON	ENERGY SOLUTIONS INC	REG S	NR
737714AA3	52.232	276,596.00	MONEYMKT	19,700,000	41,100	320,000	COMMON	POTOMAC TRUST CAPITAL MM SEC	DEPOSITORY SHS REPSTS CCM	NR
03475V101	17.2	276,507.20	EQUITY	72,263	56,187	16,016	COMMON	ANGIODYNAMICS INC		NR
29355X107	37.77	276,438.63	EQUITY	56,949	49,230	7,719	COMMON	ENPRO INDUSTRIES INC		NR
52522L586	9.19	276,159.50	EQUITY	30,050		30,050	WARRANT	LEHMAN BROTHERS HLDGS INC		NR
225448208	20.76	276,108.00	EQUITY	246,046	232,746	13,300	PREFERRED	**CREST SUISSE GUERNSEY BRH		A
110122108	20.91	275,907.45	EQUITY	1,448,248	1,448,053	13,195	COMMON	BRISTOL MYERS SQUIBB CO		B+
77531QAB4	110.3	275,750.00	CORPBOND	270,000	20,000	250,000	CBOND	ROGERS WIRELESS INC	MAKE WHOLE CALL	BBA3
90211BBK3	100.263	275,723.25	CORPBOND	4,430,000	4,155,000	275,000	CBOND	TYCOO INTERNATIONAL GROUP SA B	000% 22131115	BBA3
36268Q103	12.71	274,752.07	EQUITY	21,617		21,617	COMMON	GAIAM INC	CL A	NR
45252DE6	109.839	274,597.50	MUNIBOND	4,900,000	4,650,000	250,000	MUNICIPAL	ILLINOIS ST TOLL HWY AUTH TOLL	TOLL HWY SR BDS 2006 A	NR
50523L582	7.93	273,331.24	EQUITY	34,468		34,468	WARRANT	WTS LEHMAN BROTHERS HLDGS INC	PARTIAL PROTECTION LND TO INDEX	NR
45103T107	41.08	271,785.25	EQUITY	51,026	44,410	5,616	ADR	**IDCON PLC SPONSORED ADR	REPTS T ORD SH	NR
4521502S3	108.794	270,485.00	MUNIBOND	23,000		23,000	MUNICIPAL	ILLINOIS ST GIO FIRST SER	RMCD 5.375 11/01/2012	NR
650819106	9.79	270,292.32	EQUITY	33,008	5,400	27,608	COMMON	LYDALL INC		NR
4784108	6.42	269,717.04	EQUITY	80,712	38,700	42,012	COMMON	ACME PACKET INC		NR
59334KAN8	107.701	269,252.50	MUNIBOND	370,000	120,000	250,000	MUNICIPAL	RAMADRADE ONTY FLA EXPRY AUTH	TOLL SYS PREREFUNDED	A
32836102	9.27	267,504.39	EQUITY	30,057	1,200	28,857	COMMON	ANCHOR BANCORP WISCONSIN INC		NR
74381T102	12.85	265,995.00	EQUITY	63,473	42,773	20,700	COMMON	PROSPECT CAPITAL CORPORATION	FACS-SER IIA	NR
677118EY2	105.333	263,332.50	MUNIBOND	1,875,000	1,625,000	250,000	MUNICIPAL	OHIO ST RFOD-HIGHER ED CAP	MEDIUM TERM NTS	NR
52520M0H6	25	263,000.00	CORPBOND	18,378,000	17,326,000	1,052,000	MEDNOTE	LEHMAN BROS HLDGS INC		A
04516A104	8.36	261,851.92	EQUITY	49,057	17,735	31,322	CBOND	ASINFO HOLDINGS INC		NR
24799AKH4	2.5	261,250.00	CORPBOND	10,450,000		10,450,000	CBOND	DELTA AIR LINES INC/OLD		NR
29843F100	50.5	260,782.00	EQUITY	33,582	28,418	5,164	ADR	XEROX CORP	AMERICAN DEP SHS	NR
964121BL6	104.108	260,270.00	CORPBOND	285,000	15,000	250,000	CBOND	CHICAGO ILL SINGLE FAMILY MTG	MAKE WHOLE CALL	BBA2
19768KF2	100	260,000.00	MUNIBOND	260,000		260,000	MUNICIPAL	LEHMAN BROS HOLDINGS INC	REV SER A FED HM LN MTS CORP	NR
432386A55	103.625	259,065.00	CORPBOND	360,000	100,000	250,000	CBOND	**KERRY VOGEE CORP	NOTE	BBA2
884159106	7.4	258,669.20	EQUITY	47,633	12,675	34,968	COMMON	STURM RUGER & CO INC		NR
67072V103	3.6	258,422.40	EQUITY	72,213	429	71,784	WARRANT	NASTAGE MEDICAL INC	INTC RETURN OPT SECS DUE	NR
52522L715	9	257,580.00	EQUITY	28,620		28,620	COMMON	LEHMAN BROS HOLDINGS INC	7.25%13	NR
159333105	24.83	256,394.58	EQUITY	10,626	300	10,326	CBOND	COLUMBUS MCKINNON CORP NY	GTD SR N775%15	BBA3
761713AD8	102.343	255,857.50	CORPBOND	250,000		250,000	CBOND	REYNOLDS AMERICAN INC SR SC NT	MAKE WHOLE CALL	NR
228188AD0	102.25	255,625.00	CORPBOND	250,000		250,000	CBOND	CROWN AMERS LLC / CROWN AMERS	CL A	NR
969457BK5	102	255,000.00	CORPBOND	250,000		250,000	CBOND	WILLIAMS COS INC	SCH DIST GIO - PSF GTD	NR
25433B107	20.14	254,207.08	EQUITY	12,622		12,622	COMMON	DUFF & PHELPS CORP NEW		NR
145626GX5	101.548	253,870.00	MUNIBOND	550,000	300,000	250,000	MUNICIPAL	CARROLLTON TEX FMRS BRH INDP		NR
48660Q102	15.7	252,765.70	EQUITY	18,801	2,700	16,101	COMMON	KAYNE ANDERSON ENERGY DEV CO		NR
24621TAM6	101	252,500.00	CORPBOND	250,000		250,000	CBOND	DEL MONTE CORP		NR
373298BV9	100.875	252,187.50	CORPBOND	250,000		250,000	CBOND	**GEORGIA PACIFIC CORP	BD	NR
268766BF8	100.792	251,980.00	CORPBOND	300,000	50,000	250,000	CBOND	EOG OPERATING LP CORP BD		NR
013104AJ3	100.75	251,875.00	CORPBOND	285,000	35,000	250,000	CBOND	ALBERTSONS LLC	MAKE WHOLE CALL	NR
502413AJ6	100.75	251,875.00	CORPBOND	400,000	150,000	250,000	CBOND	L3 COMMUNICATIONS CORP		NR
741705CY1	100.75	251,875.00	MUNIBOND	250,000		250,000	MUNICIPAL	PRINCE GEORGES CNTY MD CTF	PARTN RFOD REAL ESTATE	NR
058498AF3	100.5	251,250.00	CORPBOND	550,000	300,000	250,000	CBOND	BALL CORP		NR
23330XAH3	100.5	251,250.00	CORPBOND	250,000		250,000	CBOND	DRS TECHNOLOGIES INC		NR
140501107	139.67	250,979.82	EQUITY	7,274	5,468	1,806	COMMON	CAPITAL SOUTHWEST CORP	CORPORATION	NR
925933108	11.67	250,975.02	EQUITY	440,696	479,030	21,336	COMMON	BLACKROCK KLSO CAP		NR
128304AP6	100	250,000.00	CORPBOND	600,000	350,000	250,000	CBOND	CSC HOLDINGS INC		NR
15101QAB4	100	250,000.00	CORPBOND	250,000		250,000	CBOND	CELESTICA INC		NR
24799AKJ0	2.5	250,000.00	CORPBOND	10,600,000	600,000	10,000,000	CBOND	DELTA AIR LINES INC/OLD		NR
52520M0B55	25	250,000.00	CORPBOND	5,177,000	4,177,300	1,000,000	RANGE	LEHMAN BROTHERS HOLDINGS INC		NR

157211005	9.71	220,815.11	EQUITY	671,196	948,458	22,741	COMMON	CEVA INC	NR
45661TA87	88	230,000.00	CORPBOND	325,000	75,000	250,000	CBOND	INERGY LPINERGY FINANCE CORP	B+
64813HS53	109,987	219,974.00	MUNIBOND	2,990,000	2,780,000	200,000	MUNICIPAL	NEW JERSEY ST TRANSN TR FD	AAA
13068FHU3	104,293	219,015.30	MUNIBOND	21,000	210,000	210,000	MUNICIPAL	CALIFORNIA ST PUB WKS BRD LEAS	AA
464287713	21,34	217,134.50	EQUITY	18,347	6,172	13,175	ETF	ISHARES TRUST	AA
913201109	12,4	217,000.00	EQUITY	19,297	1,787	17,500	COMMON	UNITED WESTERN BANK CORP INC	B-
868423102	52,74	215,634.54	EQUITY	116,336	112,685	3,671	COMMON	TIDEWATER INC	B+
457461200	15,49	215,341.98	EQUITY	24,818	10,916	13,902	COMMON	INLAND REAL ESTATE CORP	NR
320817109	22,62	215,070.96	EQUITY	12,402	2,884	9,508	COMMON	FIRST MERCHANTS CORP	B+
9092148J6	86	215,000.00	CORPBOND	250,000	250,000	250,000	CBOND	UNISYS CORP	B+
23257U104	11,24	214,672.76	EQUITY	19,293	194	19,099	COMMON	ENSTEIN NOAH RESTAURANT	B+
23255WAG5	85,631	214,077.50	CORPBOND	240,000	250,000	250,000	CBOND	ENCORE ACQU SITION CO	B+
4617300103	11,02	213,743.92	EQUITY	25,396	6,000	19,396	REIT	INVESTORS REAL ESTATE TRUST	B+
81901C0	49,9	212,895.00	EQUITY	227,471	223,186	4,275	COMMON	AFFILIATED COMPUTER SERVICES	B+
53371BAC9	85,149	212,872.50	CORPBOND	250,000	250,000	250,000	CBOND	LIBERTY MEDIA LLC	B+
3704A0A0J6	85,027	212,567.50	CORPBOND	250,000	250,000	250,000	CBOND	GENERAL MOTORS ACCEPT CORP	B+
52523J131	6,05	212,476.00	EQUITY	35,120	35,120	35,120	WARRANT	LEHMAN BROS HLDS INC	B+
2735875C0	106,21	212,420.00	MUNIBOND	200,000	200,000	200,000	MUNICIPAL	EAST LYME COIN G O BDS	NR
901307AK5	105,176	212,352.00	MUNIBOND	200,000	200,000	200,000	MUNICIPAL	TWENTY FIFTH AVENUE PROPERTIES	AA
52523J412	7,05	212,205.00	EQUITY	30,100	30,100	30,100	WARRANT	LEHMAN BROS HLDS INC	AA
6041282F4	105,589	211,176.00	MUNIBOND	300,000	100,000	200,000	MUNICIPAL	MINNESOTA ST GO	AAA
734280YN6	102,944	211,035.20	MUNIBOND	306,000	100,000	206,000	MUNICIPAL	PORT HULSTON AUTH TEX HARRIS	AAA
462124MA9	105,516	211,032.00	MUNIBOND	200,000	200,000	200,000	MUNICIPAL	JURUPA CALIF UN SCH DIST G O	NR
52517PU41	87,17	210,951.40	CORPBOND	7,337,000	7,085,000	242,000	MEDINOTE	LEHMAN BROS HLDS INC	B+
780287108	37,74	210,023.10	EQUITY	29,912	24,347	5,565	COMMON	ROYAL GOLD INC	B+
525292AD4	83,5	208,753.00	CORPBOND	250,000	250,000	250,000	CBOND	FERRELL GAS ESCROW LLO FERRELL	B+
3752M0F93	81,72	208,368.00	CORPBOND	240,000	2,235,000	255,000	CBOND	LEHMAN BROS HLDS INC	B+
962149100	39,44	208,243.20	EQUITY	7,974	2,694	5,280	COMMON	WEYCO GROUP INC	B+
5252M0F59	83,73	208,225.00	CORPBOND	6,810,000	6,560,000	250,000	CBOND	LEHMAN BROS HLDS INC	B+
143558AN2	112,23	207,662.50	CORPBOND	1,310,000	1,125,000	185,000	CBOND	***CARNIVAL CORP	B+
701354102	13,66	207,659.32	EQUITY	187,816	182,614	15,202	COMMON	PARKERVISION INC	B+
52520W564	6,92	207,600.00	EQUITY	30,000	30,000	30,000	COMMON	LEHMAN BROTHERS HOLDINGS INC	B+
913275103	27,7	207,057.50	EQUITY	4,273,493	4,266,018	7,475	COMMON	UNITRIN INC	B+
61745C105	21,5	206,615.20	EQUITY	157,107	147,497	9,610	COMMON	MORGAN STANLEY	B+
464287630	70,34	206,096.20	EQUITY	19,270	16,340	2,930	ETF	ISHARES TRUST RUSSELL 2000	B+
141414A108	9,61	205,038.96	EQUITY	52,259	30,923	21,336	COMMON	CARDIAC SCIENCE CORPORATION	B+
827056300	5,7	203,966.90	EQUITY	2,002	-33,715	35,717	COMMON	SILICON GRAPHICS INC	B+
727876AJ0	81	202,500.00	CORPBOND	250,000	250,000	250,000	CBOND	***LIN TELEVISION CORP	B+
969281CM4	91,747	202,302.13	MUNIBOND	2,650,000	44,500	220,500	MUNICIPAL	WMS HART CALIF UN HIGH SCH	B+
54615109	64,31	201,511.85	EQUITY	4,935	1,803	3,135	COMMON	AXSYS TECHNOLOGIES INC	B+
03646L101	10,1	201,394.00	EQUITY	29,840	9,900	19,940	COMMON	AGFEED INDUSTRIES INC	B+
278716205	92,96	201,351.36	EQUITY	2,166	2,166	2,166	COMMON	EBIX INC	B+
721283109	15,21	200,817.63	EQUITY	16,393	3,190	13,203	COMMON	PIKE ELECT CORP	B+
13066YLE7	100	200,000.00	MUNIBOND	200,000	200,000	200,000	MUNIFLT	CALIFORNIA ST DEPT WTR RES PWR	AAA
373108BLC	100	200,000.00	MONEYMKT	1,400,000	1,200,000	200,000	MUNIFLT	GEORGETOWN UNIVERSITY SER B	AAA
48548WAC9	100	200,000.00	MUNIBOND	200,000	200,000	200,000	MUNIFLT	KING GEORGE CNTY VA IND DEV	AAA
552953AG5	80	200,000.00	CORPBOND	250,000	250,000	250,000	CBOND	***MGM MIRAGE	AAA
64971KJ67	100	200,000.00	MUNIBOND	6,075,000	5,875,000	200,000	MUNIFLT	NEW YORK NY CITY TRANSITIONAL	AAA
74514NL7	100	200,000.00	MUNIBOND	1,200,000	1,000,000	200,000	MUNIFLT	PUERTO RICO COMM TH G O	AAA
460732201	3,43	199,485.37	EQUITY	63,015	4,855	58,159	COMMON	IBASIS INC	AAA
14608P109	36	199,296.00	EQUITY	20,461	14,925	5,536	COMMON	CASS INFORMATION SYSTEMS INC	AAA
3133FL1C7	100,025	197,949.47	GOVTBOND	1,750,000	1,552,103	197,500	GOVAGENCY	FREDDIE MAC	AAA
670397107	11,94	197,859.98	EQUITY	38,443	21,876	16,567	COMMON	MUVEEN QUALITY INCOME	AAA
02378JAS7	75,074	197,685.00	CORPBOND	240,000	250,000	250,000	CBOND	AMERICAN AIRLINES INC	B+
105301059	40,28	197,210.88	EQUITY	9,258	4,402	4,856	ADR	***BRASIL TELECOM PARTICIPACOE	B+
53477100C	1,16	196,698.44	EQUITY	197,755	26,156	169,559	COMMON	MRY COMMUNICATIONS INC	B+
37956X103	6,18	195,936.54	EQUITY	30,570	23,953	7,017	COMMON	GLOBECOMM SYSTEMS INC	B+
71625107	7,02	195,872.04	EQUITY	28,002	100	27,902	COMMON	EDDIE BAUER HLDS INC	B+
74637NAC7	78	195,000.00	CORPBOND	250,000	250,000	250,000	CBOND	QUICKSILVER INC	B+
74677EPJ6	98,92	193,840.00	CORPBOND	1,450,000	1,250,000	200,000	MEDINOTE	RABOBANK NEDERLAND NV/NY	AAA
45235108	4,95	193,703.40	EQUITY	56,132	17,000	39,132	COMMON	ASPECT MEDICAL SYSTEMS INC	NR
302563101	56,08	193,532.08	EQUITY	12,670	9,219	3,451	COMMON	FPIC INSURANCE GROUP INC	B+
531514109	12	193,356.00	EQUITY	15,313	200	15,113	COMMON	LIFEWAY FOODS INC	B+

25476A5T2	99.993	149,999.50	MUNIBOND	3,550,000	3,400,000	150,000	MUNICIPAL	D-STRICT COLUMBIA GRO SER A	RMD 5.00 06/01/2023	AAA	AAA
803069202	9.76	149,025.44	EQUITY	24,328	9,059	15,269	ADR	***SAPPL LTD	SPONSORED ADR NEW APSTG 1 ORD	A	A
780397713	13.99	148,294.00	EQUITY	444,448	433,848	10,600	PREFERRED	***ROYAL BK SCOTLAND GROUP PLC	ADR REPSTG 7.25% SER T PRD \$HS	B-	B-
871237103	16.5	148,122.00	EQUITY	7,966	400	7,566	COMMON	SYKES ENTERPRISES INC		B-	B-
596689108	16.71	147,566.01	EQUITY	9,831	7,000	8,831	COMMON	MIDDLESEX WATER CO		C	C
294100102	10.61	144,921.99	EQUITY	98,322	84,663	13,659	COMMON	ENZO BIOCHEM INC		B	B
153527205	5.45	144,561.25	EQUITY	146,585	70,060	28,525	COMMON	CENTRAL GARDEN & PET CO	CL A NON-VTG	B	B
292564102	11.72	144,437.28	EQUITY	12,324	15,715	13,385	COMMON	ENCORE CAPITAL GROUP INC		B+	B+
84104X108	11	143,935.00	EQUITY	28,990	13,715	13,085	COMMON	NISS TECHNOLOGIES INC		NR	NR
3.61E+111	10.65	142,835.38	EQUITY	25,693	12,200	13,493	COMMON	***FUSHI COPPERWELD INC		NR	NR
449134105	4.14	142,059.98	EQUITY	37,814	3,500	34,314	COMMON	HYPERCOM CORP		C	C
43076K108	14.05	141,792.80	EQUITY	11,439	1,347	10,092	COMMON	WATERS BANCORP		A-	A-
901476101	15.02	141,688.64	EQUITY	13,632	1,200	9,432	COMMON	TWIN DISC INC	COM PAR \$3.01 NEW	B+	B+
32332504	10.35	138,503.70	EQUITY	13,362	600	13,362	COMMON	AMTECH SYSTEMS INC		B+	B+
89214A102	7.63	138,233.75	EQUITY	492,024	473,899	18,125	COMMON	TOWN SPORTS INTL FLDGS INC		NR	NR
856844107	10.69	138,177.27	EQUITY	12,573	12,573	12,573	COMMON	***NORTH AMERICAN ENERGY	PARTNERS INC	NR	NR
498037102	10.5	137,823.00	EQUITY	586,175	573,049	13,126	REIT	KITE RLTY GROUP TRUST		NR	NR
378546107	7.46	137,733.98	EQUITY	24,134	5,671	18,463	COMMON	GLADSTONE INVESTMENT CORP		NR	NR
P8696W104	2.4	137,292.00	EQUITY	224,135	166,930	57,205	COMMON	***SINOVAC BIOTECH LTD		NR	NR
204166102	13.42	137,269.75	EQUITY	12,105	1,878	10,228	COMMON	COMMVAULT SYSTEMS INC		NR	NR
389375106	1.77	137,146.68	EQUITY	135,034	57,550	77,484	COMMON	GRAY TELEVISION INC		B-	B-
45774W108	15.32	136,822.92	EQUITY	9,275	344	9,931	COMMON	INSTEEL INDUSTRIES INC		B-	B-
553769100	3.82	136,706.34	EQUITY	52,868	17,081	35,787	COMMON	MTR GAMING GROUP INC		B-	B-
237545108	54.31	136,698.27	EQUITY	58,540	56,023	2,517	ADR	***DASSAULT SYSTEMS S A	SPONSORED ADR	NR	NR
33761N108	14.2	136,462.00	EQUITY	23,610	13,000	9,610	COMMON	***FIRSTSERVICE CORPORATION	SUBORDINATE VOTING SHARES	NR	NR
450047204	7.28	135,546.32	EQUITY	44,734	26,115	18,619	ADR	***IRISA INVERSIONES Y	REPRESENTACIONES SA-GDR	NR	NR
496314103	10.36	135,317.06	EQUITY	13,461	13,451	13,451	COMMON	INDUSTRIAL SERVICES OF AVER CA	INC-F-A	B	B
45675Y104	5.02	135,299.00	EQUITY	26,950	26,950	26,950	COMMON	INFORMATION SERVICES GROUP		NR	NR
94972FRA8	98.542	135,138.80	MUNIBOND	8,175,000	8,035,000	140,000	MUNICIPAL	NEW YORK NY CITY MUN WTR FIN	WTR AND SWR SYS REV BDS F SCAL	AAA	AAA
660277103	22	134,058.00	EQUITY	6,054	6,054	6,054	COMMON	OLD SECOND BANCORP INC DEL		A	A
629121103	5.01	133,531.53	EQUITY	26,654	1	26,653	COMMON	***KAS RESOURCES INC		B-	B-
G0536XAA1	80	132,000.00	CORPBOND	185,000	270,000	165,000	CFGN	ASIA ALUMINUM HOLDINGS LTD B O	03% 2011:223 SER ES# REGS	B+	B+
52517PYH8	25	132,000.00	CORPBOND	798,000	528,000	528,000	MEDNOTE	LEHMAN BROS HLDS INC	MEDIUM TERM RANGE NOTE	B	B
413633104	8	131,776.00	EQUITY	170,073	153,601	16,472	COMMON	HARRIS & HARRIS GROUP INC		NR	NR
924784NK3	105.257	131,571.25	MUNIBOND	900,000	775,000	125,000	MUNICIPAL	VERO BEACH FLA ELEC REV REV	REF BDS 2003A	NR	NR
93607P208	23	131,330.00	EQUITY	33,698	27,988	5,710	COMMON	NATIONAL FINL PARTNERS CORP		NR	NR
150802209	12.88	130,890.32	EQUITY	100,394	90,280	10,084	REIT	CEDAR SHOPPING CENTERS INC	NEW	B-	B-
07011T306	2.45	130,421.82	EQUITY	89,017	36,000	53,017	COMMON	BASIN WATER INC		NR	NR
740367107	10.6	129,737.00	EQUITY	17,845	5,400	12,245	COMMON	PREFERRED BK LOS ANGELES CALIF		NR	NR
929328102	80	129,120.00	EQUITY	4,114	1,962	2,152	COMMON	WSPS FINANCIAL CORP		B	B
92047K107	2.2	128,719.80	EQUITY	67,025	6,516	58,509	COMMON	VALUEVISION MEDIA INC	CL A	C	C
24802R506	10.25	128,381.25	EQUITY	26,110	13,585	12,525	COMMON	DEMANDTEC INC		NR	NR
74005P104	92.16	127,676.64	EQUITY	1,257,578	1,256,024	1,554	COMMON	PRAXAIR INC		A	A
26530A104	15	127,440.00	EQUITY	563,496	555,000	8,496	COMMON	GREENHUNTER ENERGY INC		NR	NR
378475103	9.95	127,376.90	EQUITY	14,633	1,831	12,802	COMMON	GLOBAL TRAFFIC NETWORK INC	COM	NR	NR
125902106	13.53	127,141.41	EQUITY	9,397	9,397	9,397	COMMON	CPI CORP		NR	NR
262241102	2.8	126,786.40	EQUITY	54,339	5,575	48,764	COMMON	DRUGSTORE.COM INC		NR	NR
932449102	17.37	126,731.52	EQUITY	17,057	9,761	7,296	COMMON	SVT-TOWN BANCORP INC		NR	NR
15615103	5.57	126,477.95	EQUITY	22,707	22,707	22,707	COMMON	ALLION HEALTHCARE INC		NR	NR
864909106	9.44	126,411.04	EQUITY	13,391	13,391	13,391	COMMON	SUCAMPO PHARMACEUTICALS INC		NR	NR
35177Q105	29.18	125,328.10	EQUITY	149,738	144,441	4,295	ADR	***FRANCE TELECOM	CL A	NR	NR
000760K47	92.92	125,269.20	MORTGAGE	4,510,030	4,375,000	135,000	CMO	AMAC 2003-7 A1	SPONSORED ADR	AAA	AAA
525221364	6.32	125,136.00	EQUITY	19,800	19,800	19,800	COMMON	LEHMAN BROS HOLDINGS INC	ASIN AMRO MORTGAGE CORP	NR	NR
55304X104	21.25	125,065.25	EQUITY	6,005	120	5,885	COMMON	***M DEVELOPMENTS INC	SPFINL RET OPTIMIZATION INTS	NR	NR
25483S087	160	125,000.00	MONEYMKT	31,250,000	31,125,000	125,000	COMMON	DISTRICT OF COLUMBIA	SUB VTS CL A \$HS	C	C
52517PY96	25	125,000.00	CORPBOND	4,390,000	3,860,000	560,000	COMMON	LEHMAN BROS HLDS INC	MEDIUM TERM NOTE	NR	NR
464289573	10.11	124,868.61	EQUITY	592,893	580,542	12,351	ETF	ISHARES MSCI SINGAPORE INDEX F		NR	NR
915436106	17.021	124,712.86	EQUITY	437,121	429,754	7,337	ADR	***UPM KYMYENE CORP	SPONSORED ADR	NR	NR
501558203	78.23	124,026.21	EQUITY	3,402	1,775	1,627	ADR	***KYOCERA CORP-ADR		NR	NR
576018B08	49.494	123,736.00	MUNIBOND	650,000	400,000	250,000	MUNICIPAL	MASSACHUSETTS ST TPK AUTH MET	HWY SYS REV-CPN CA YLD 5.55%	AA	AA
52517PYW6	25	123,500.00	CORPBOND	1,404,000	910,000	494,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS		C	C
32037103	29.25	122,862.74	EQUITY	6,045	1,846	4,199	COMMON	AMPCO-PITTSBURGH CORP		B	B
426827109	14.44	122,581.16	EQUITY	20,970	12,381	8,489	COMMON	HERITAGE COMMERCE CORP		B+	B+

13439PAF1	104.765	104.766.00	MUNIBOND	3,350,000	3,250,000	100,000	MUNICIPAL	CAMPBELL CNTY WYO REC PROJ JT	PARS BRO LEASE REV	A+	NR
15.45	104.411.10	EQUITY	EQUITY	7,714	956	6,758	COMMON	ROMA FINANCIAL CORPORATION	NEW	NR	NR
74938*200	104.232.50	EQUITY	EQUITY	1,481	12,831	8,650	COMMON	RON CORPORATION	NEW	NR	NR
313400624	103.697.50	EQUITY	EQUITY	1,636.027	1,497.497	138,530	PREFERRED	FREDIE MAC	8.375% NON-CUMULATIVE	C	Ca
438701M05	103.786.00	MUNIBOND	MUNIBOND	1,815,000	1,715,000	100,000	MUNICIPAL	HONOLULU HAWAII CITY & CNTY	WASTEWTR SYS SECOND BD	AAA	AAA
6487162F7	103.743.00	MUNIBOND	MUNIBOND	125,000	25,000	100,000	MUNICIPAL	NEW YORK NY CITY TRANSITIONAL	FIN AUTH FUTURE TAX SEC-SER C	AAA	AAA
213183274	103.642.00	MUNIBOND	MUNIBOND	575,000	475,000	100,000	MUNICIPAL	COCA CNTY ILL GO RFDG-SER D	RMD 5.25 11/15/2021	AA	A-2
10254EFD9	94.16	103.642.00	MUNIBOND	3,085,000	2,975,000	110,000	CFGN	SVEASK EXPORTKREDIT AB 0.300%	20100809 SERIESB BSKT YTN	BB-	BB-
13066KUI1	103.418	103.418.00	MUNIBOND	100,000	100,000	100,000	MUNICIPAL	CALIFORNIA ST DEPT WTR RES	GEN REF WTR REV BDS	AAA	AAA
27828C105	11.32	102.977.28	EQUITY	435,165	426,227	9,939	COMMON	EATON VANCE SENIOR FLOATING	RATE TRUST	NR	A-2
69753EBM4	102.522	102.522.00	MUNIBOND	100,000	100,000	100,000	MUNICIPAL	PALOMAR POMERADO HEALTH SYS	CALIF REV RPDG	NR	A-2
866135PF4	102.095	102.095.00	MUNIBOND	700,000	600,000	100,000	MUNICIPAL	NEW JERSEY ST TRANSN TR FD	AUTH TRANSN SYS-SER A	AAA	A-1
890030208	11.17	101.680.51	EQUITY	751,009	741,906	9,103	ADR	***TOMKINS PLC SPONSORED ADR		BB-	BB-
52517PAK4	108.57	101.575.70	CORPBOND	101,000	101,000	101,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC		D	B3
744028101	14	101.276.00	EQUITY	49,669	42,435	7,234	COMMON	PROVIDENT NEW YORK BANCORP		B+	B+
125681AH1	87.316	100.974.00	CORPBOND	600,000	450,000	150,000	CBOND	CIT GROUP INC		A-	A-
105756AEO	130.09	100.819.75	CORPBOND	5,648,900	5,569,400	77,500	CFGN	BRAZILIAN GOVERNMENT INTERNATI	ONAL BOND 10.125% 20270515	AAA	AAA
3438731C5	17.87	100.643.84	EQUITY	63,963	59,361	5,602	COMMON	FLUSH NG FINANCIAL CORP		A	A
505861401	27.939	100.636.27	EQUITY	15,466	11,867	3,592	ADR	***LAFARGE	SPONSORED ADR NEW	BB-	BB-
293389102	15.4	100.546.60	EQUITY	8,754	2,225	6,529	COMMON	ENNIS INC	FORMERLY ENNIS BUSINESS FORMS	A-	A-
808641108	18.41	100.463.37	EQUITY	7,328	1,871	5,457	COMMON	SCHWEITZER MAUDUIT INTL INC		B	B
587845DN5	100.262	100.262.00	MUNIBOND	100,000	100,000	100,000	MUNICIPAL	SUMMIT RJ GIO	RMD 4.35 11/07/2008	AAA	AAA
667828106	5.08	100.146.00	MUNIBOND	100,000	100,000	100,000	MUNICIPAL	VERGER CNTY NJ IMPT AUTH REV	SCH DIST PJ	AA-	AA-
544712V31	100	100.035.36	EQUITY	29,588	8,906	19,682	COMMON	***ORIGIN AGRITECH LIMITED	SAVRS	NR	NR
64956GMQ2	100	100.000.00	MONEYMKT	5,100,000	9,000,000	100,000	MUNICIPAL	LOS ANGELES CITY ME THIS AUTH	SAVRS 7	AAA	AAA
75728MBO6	100	100.000.00	MONEYMKT	8,250,000	8,150,000	100,000	MUNICIPAL	NEW YORK NY VAR-SUBSER A-4		AA	AA
882720263	104.306	100.000.00	MUNIBOND	2,050,000	1,950,000	100,000	MUNICIPAL	CITY OF REDDING CA		AA	AA
05508R106	7.32	100.000.00	MUNIBOND	100,000	100,000	100,000	MUNICIPAL	TEXAS ST GIO RFDG VET MSG FD	RMD 5.00 05/01/2021	A+	A+
120113105	0.99	99.898.52	EQUITY	230,442	216,781	13,661	COMMON	B & G FOODS HLDGS CORP	CL A	NR	NR
918134304	-6.3	99.996.93	EQUITY	198,707	95,700	101,007	COMMON	BUILDING MATERIALS HOLDING	CORP	B-	B-
852811V26	32.9	99.413.70	MUNIBOND	95,000	261	6,099	ADR	***VALEO SPONSORED ADR	RMD 5.00 04/15/2015	A+	A+
165303108	31.94	97.896.10	EQUITY	10,149	7,150	2,989	COMMON	STRATFORD CONN GIO		B+	B+
30687T103	58.85	97.337.90	EQUITY	3,245	180	3,065	COMMON	CHESAPEAKE UTILITIES CORP		B	B
780259206	12.07	97.332.48	EQUITY	470,811	469,157	1,854	ADR	***ROYAL DUTCH SHELL PLC	SPONSORED ADR REPSTG A SHS	NR	NR
09255X100	38.05	97.027.50	EQUITY	151,419	143,355	8,064	COMMON	BLACKROCK FLOATING RATE INCOME	STRATEGIES FDI INC	B	B
08348R300	13.58	96.159.98	EQUITY	7,195	4,645	2,550	ETFTR	***BLDRS INDEX FDI TR	EMERGING MKTS \$0 ADR INDEX FDI	NR	NR
684631108	16.29	95.573.43	EQUITY	8,081	1,000	7,081	COMMON	BASPRETT BUSINESS SERVICES INC		B	B
482726100	24.87	95.257.89	EQUITY	14,368	8,521	5,867	COMMON	ROBOT CORP		NR	NR
1912EP104	235	95.200.00	EQUITY	5,336	1,462	3,877	ADR	***COCA COLA HELLENIC BOTTLING	CO S A SPONSORED ADR	B	B
553096CG7	100.195	95.175.75	CORPBOND	95,000	11,539	400	COMMON	NATIONAL WESTERN LIFE INS CO	CL A	A+	A+
268278100	13.82	94.754.34	EQUITY	6,957	1,530	6,957	COMMON	DORMAN PRODUCTS INC	CYC FDI INS TO LIMITS	B	B
590473104	1.29	94.687.52	EQUITY	75,489	12,026	73,959	COMMON	MERUELLO MADDOUX PROPERTIES INC	SERVICES INC	NR	NR
4.58E+305	17.71	94.022.39	EQUITY	17,336	5,309	6,309	COMMON	INTEGRATED ELECTRICAL		NR	NR
249608104	3.14	94.014.74	EQUITY	87,421	57,480	29,941	COMMON	DEPOMED INC		C	C
20440W105	24.2	92.323.00	EQUITY	45,450	41,635	3,815	ADR	***COMPANHIA SIDERURGICA	NACIONAL SPONSORED ADR REPSTG	NR	NR
88837X105	26.63	92.006.65	EQUITY	16,529	13,074	3,455	COMMON	SUPERIOR WELL SVCS INC		NR	NR
82620P102	19.99	91.094.43	EQUITY	4,557	2,850	1,707	COMMON	SIERRA BANCORP		NR	NR
24784L105	7.51	89.802.21	EQUITY	14,821	2,850	11,971	COMMON	DELTEK INC		NR	NR
748349505	2.15	89.612.00	EQUITY	68,733	27,263	41,660	COMMON	QUEST RESOURCE CORPORATION	NEW	NR	NR
68230A108	4.348	88.703.54	EQUITY	21,976	1,575	20,401	COMMON	ONCOGENEX PHARMACEUTICALS INC		NR	NR
70337B102	81	87.996.00	EQUITY	3,108	2,023	1,086	COMMON	PATRIOT TRANSPORTATION HOLDING	INC	B	B
0826A1C9	20.26	87.138.26	EQUITY	7,036	2,737	4,301	COMMON	AFYMAX INC		NR	NR
709222AS2	108.373	86.695.40	MUNIBOND	300,000	250,000	80,000	MUNICIPAL	PENNSYLVANIA ST TPK COMMN	REG STRATION FEE REV	AA	AA
225310101	19.99	86.486.73	EQUITY	4,959	632	4,327	COMMON	CREDIT ACCEPTANCE CORP--WICH		B	B
141657106	12	86.484.00	EQUITY	7,327	120	7,207	COMMON	CARE INV TR INC		NR	NR
70335Y104	9.89	85.499.01	EQUITY	1,209	10,274	12,409	COMMON	PATRIOT CAPITAL FUNDING INC		NR	NR
266570209	14.11	85.196.18	EQUITY	16,312	3,500	6,038	COMMON	DOUBLE EAGLE PETROLEUM AND	MINING CO	B-	B-
803893106	1.99	84.911.31	EQUITY	46,169	42,669	3,500	COMMON	SATCON TECHNOLOGY CORP		C	C
66510N204	4.79	84.189.04	EQUITY	18,076	500	17,576	COMMON	***NORTHERN DYNASTY MINERALS	LTD	NR	NR
67067Y104	5.12	84.162.56	EQUITY	25,135	5,700	16,438	COMMON	NUVEEN SR INCOME FD		NR	NR
61746S6S7	93.24	83.916.00	CORPBOND	50,000	90,000	90,000	CBOND	YORGAN STANLEY		A+	A+

52520W930	83,600.00	EQUITY	10,000	10,000	WARRANT	LEHMAN BROS HLDGS INC	PRIN PROTECTED NT LKD ASIAN	B3
628464109	83,578.95	EQUITY	6,123	6,123	COMMON	MYERS INDUSTRIES INC		B+
693181100	83,225.78	EQUITY	12,961	327	COMMON	PC CONNECTION INC		B-
9556565K5	83,192.40	MUNIBOND	90,000		MUNICIPAL	WEST SACRAMENTO CALIF SPL TAX		NR
247126AC9	82,770.00	CORPBOND	34,000	-500,000	CBOVD	DELPHI AUTOMOTIVE SYSTEMS CORP	CMNTY FACS DIST NO 14-NEWPORT	NR
481227AA4	82,743.00	CORPBOND	1,600,000	1,500,000	COMMON	PHOENIX CHASE CAP XV II	NOTE	AA3
P97475AF7	82,691.05	CORPBOND	717	-128,500	CFGN	VENEZUELA GOVERNMENT INT'NATI	CAP SECS SER R	B3-
14037C106	82,411.20	EQUITY	12,846	10,900	COMMON	WELLS FARGO MORTGAGE SEC	ONAL BOND 5.75% 20160226	B-
21626S103	82,178.46	EQUITY	23,543	7,800	COMMON	CAPITOL FEDERAL FINANCIAL		B-
459745F55	82,008.15	CORPBOND	2,925,000	2,820,000	CBOVD	EATON VANCE SR INCOME TR-SBI		A3
920437100	81,879.04	EQUITY	2,878	875	COMMON	INTERNATIONAL LEASE FIN CORP		B-
576018AH8	81,290.00	MUNIBOND	200,000	200,000	COMMON	VALUE LINE INC	RND 5.00 04/15/2010	A3
52520W9A0	81,250.00	CORPBOND	15,179,000	14,854,000	MUNICIPAL	MASSACHUSETTS ST TPK AUTH MET		A2
442331KU7	81,042.00	EQUITY	330,000	325,000	COMMON	LEHMAN BROS HLDGS INC	HWY SYS REV-O-CPN CIA 5.6% SR	B3
579489105	80,930.75	EQUITY	57,727	22,000	MUNICIPAL	HOUSTON TEX PUBLIC IMPROV BND	MEDUIN TERMS	NR
80972C107	80,560.00	EQUITY	10,600	36,732	COMMON	MCCARTHY CO-CLA	RDG SER 7 QO	AAA
118425B37	80,432.25	MUNIBOND	300,000	225,000	REIT	VONMOUTH REAL ESTATE INVT CORP	IFORX MCCARTHY NEWSPAPERS INC	B+
350865101	80,004.60	EQUITY	88,859	78,602	COMMON	BROWNVILLE TEX UTIL SYS REV	CL A	AAA
863787104	79,974.12	EQUITY	4,393	1,000	COMMON	4 KIDS ENTERTAINMENT INC	UTIL SYS REV REF BDS	AAA
338468109	79,821.91	EQUITY	74,796	63,724	ADR	***OPENHEIMER HOLDINGS INC		B+
650033LH4	79,390.00	MUNIBOND	85,000	85,000	MUNICIPAL	***FLAMEL TECHNOLOGIES SA		AAA
502079108	79,272.00	EQUITY	3,303	3,303	COMMON	NEW YORK STATE URBAN DEV CORP	SPONSORED ADR	A+
03526N109	78,992.00	EQUITY	9,874	9,874	COMMON	LMI AEROSPACE INC	REV ZERO-CPN-10.15% CIA PJ	A+
595657AM8	78,915.75	MUNIBOND	460,000	365,000	COMMON	ANIMAL HEALTH INTERNATIONAL		B-
961765104	78,913.00	EQUITY	1,579	1,579	COMMON	TUNWATER OFFICE LEASE REV	INC	NR
955232BN2	78,904.00	MUNIBOND	80,000	80,000	MUNICIPAL	WESTWOOD HOLDINGS GROUP INC	RND 5.25 07/01/2015	AA2
18606101	78,618.40	EQUITY	245,842	240,186	ADR	WEST PATTERSON CALIF QIO FING		NR
97652A203	78,557.50	MUNIBOND	23,450	23,450	COMMON	***ALLIANZ SE		NR
882654KF8	78,441.75	EQUITY	925,000	850,000	COMMON	WIRELESS ROUNTECH TECHNOLOGIES	SPONSORED ADR REPS*G 1110 SP	NR
51412FJ99	78,437.25	MUNIBOND	75,000	75,000	MUNICIPAL	TEXAS VTR DEV SRD REV ST	INC	NR
503648DES	78,192.75	EQUITY	10,500	640,000	MUNICIPAL	UNIVERSITY CALIF REVS HOSPITAL	REV BDS 2004 A	AAA
52523J230	78,120.00	EQUITY	10,500	10,300	WARRANT	MINNEHAHA CNTY S D QO CTS	LTD TAX	AA
207797101	77,895.57	EQUITY	3,023	200	COMMON	LEHMAN BROS HOLDINGS INC	RET OPT SEC LINK S&P FIN INCX	NR
477639104	77,522.57	EQUITY	43,657	37,986	COMMON	CONNECTICUT WATER SERVICE INC		A-
593928106	77,291.52	EQUITY	21,921	14,373	COMMON	JOHN BEAN TECHNOLOGIES CORP		NR
210313102	77,259.00	EQUITY	5,735	1,773	COMMON	MEDALLION FINANCIAL CORP		B-
5252MDT1	77,030.00	EQUITY	5,735	3,962	COMMON	CONSTANT CONTACT INC		NR
500233101	76,992.82	EQUITY	431,448	100,000	MEDNOTE	LEHMAN BROS HOLDINGS INC		NR
627187N45	76,503.00	MUNIBOND	90,000	81,812	COMMON	KOHLBERG CAPITAL CORP	XLF ANN REYN TS	B3
59455RYV2	76,430.25	MUNIBOND	75,000	90,000	MUNICIPAL	MURRIETA CALIF CMNTY FACS DIST	SPECIAL TAX 2005	NR
76111J5X8	76,335.30	MORTGAGE	3,185,000	2,305,000	CMO	MICHIGAN MUN BD AUTH REV LOC	GOVT UN PROG-SER A	NR
220874101	76,082.66	EQUITY	4,098	32	COMMON	RFMSI 2003-S13 A4	RESIDENTIAL FUNDING MORTGAGE S	AA3
25259L106	76,012.92	EQUITY	22,226	22,226	COMMON	***CORUS ENTERTAINMENT INC	CL-B NON-VOTING SHARES	NR
39247F100	75,886.84	EQUITY	142,342	128,838	COMMON	DIAMOND MGMT & TECHNOLOGY	CONSULANTS INC	B-
811656107	75,699.28	EQUITY	6,389	485	COMMON	SEABRIGHT INSURANCE HOLDINGS		NR
55185201	75,654.00	EQUITY	53,100	48,600	COMMON	SAC CAPITAL TRUST IV 5.675%		NR
430501102	75,458.11	EQUITY	6,534	797	ADR	***GRUPCO AEROPORTUARIO DEL	TRUST PRD SECS DUE 5/3/03	A
896263100	75,329.87	EQUITY	24,867	4,000	COMMON	TRIMETIS INC	CENTRO NORTE SAS-SPONSORED ADR	AA3
PC3669BR5	75,010.00	CORPBOND	1,463,286	1,353,286	CFGN	BANCO GALICIA	REG S STEP	B-
52617PV99	75,000.00	CORPBOND	2,890,000	2,350,000	MEDNOTE	LEHMAN BROTHERS HOLDINGS INC	INPT-SER B	NR
78541VB09	74,495.63	MUNIBOND	100,000	30,600	MUNICIPAL	RICHMOND VA GIO REGD & PUB		NR
174420109	74,057.90	EQUITY	60,532	44,775	COMMON	CITIZENS REPUBLIC BANCORP INC		B3
76120W302	73,923.04	EQUITY	31,387	16,900	COMMON	RESOURCE CAPITAL CORP		AAA
756491102	73,301.45	EQUITY	79,857	52,134	COMMON	RADNET INC		B+
552721102	73,299.80	EQUITY	6,170	6,170	COMMON	MFR INC		NR
42276M107	73,261.11	EQUITY	39,964	24,733	ADR	HEELYS INC		NR
94984AA3	71,894.80	EQUITY	345,275	344,635	CMO	***CNOOC LTD	SPONSORED ADR REP 103 SHS CL H	AAA
125132109	71,776.50	MORTGAGE	110,000	35,000	COMMON	WFBMS 2006-12 A1	WELLS FARGO MORTGAGE BACKED SE	NR
95180105	71,487.50	EQUITY	9,026,804	5,719	COMMON	BLOUNT INTL INC-NEW		B-
879246AB2	71,403.00	CORPBOND	150,000	80,000	CBOVD	TELE NORTE LESTE PARTICIPACOR	SA 8.000% 2013/12/18 SERIES# B	AAA
538169BF9	70,858.25	MUNIBOND	75,000	75,000	MUNICIPAL	LIVERMORE CALIF CMNTY FACS	DIST SPL TAX REFNO 99-1	Baa3
849415203	70,719.74	EQUITY	387,660	366,737	ADR	***SPREADTRUM COMMUNICATIONS	INC ADR	NR
665891DC8	70,657.30	MUNIBOND	70,000	70,000	MUNICIPAL	NORTHERN VALLEY N J REG HS	D'S SCH BCS 2002	AAA

81724Q107	4.24	70,579.04	EQUITY	20,006	3,360	15,646	COMMON	SENOMYX INC	NR
785689102	54.85	70,317.70	EQUITY	13,634	12,352	1,282	TRUST	SABINE ROYALTY TRUST	NR
57060U407	42.58	70,257.00	EQUITY	931,333	929,853	1,650	ETF	MARKET VECTORS GLOBAL	NR
445542103	20.14	69,785.10	EQUITY	3,665	200	3,465	COMMON	HUNGARIAN TELEPHONE & CABLE	B
131235500	5.28	68,251.39	EQUITY	16,516	3,424	13,091	COMMON	CALLIDUS SOFTWARE INC	NR
808065A10	58.892	68,886.52	CORPBOND	69,581		69,591	BOND	SCHERING PLOUGH CORP	A+
450828108	59.88	68,802.12	EQUITY	1,752	603	1,149	COMMON	IBERIABANK CORP	A+
36229RLU1	98.288	68,801.60	MORTGAGE	1,215,000	1,145,000	70,000	CDO	GSR 2004-2F	AAA
885118109	3.75	68,709.06	EQUITY	18,560	383	18,177	ADR	***THOMSON	NR
25500T108	1.24	68,678.64	EQUITY	67,055	11,669	55,386	COMMON	DITECH NETWORKS INC	B
847615101	7.12	68,530.00	EQUITY	10,625	1,200	9,625	COMMON	SPECTRUM CONTROL INC	NR
07329M100	4.19	68,380.80	EQUITY	107,020	90,700	16,320	ADR	***BEVA BANCO FRANCES S.A	C
19239U107	16.7	68,169.40	EQUITY	4,082		4,082	REIT	COGEBEL SPENCER INC	NR
782233100	7.89	68,153.82	EQUITY	48,752	40,114	8,635	COMMON	RUSS BERRIE & CO INC	AA
814047106	4.12	68,078.88	EQUITY	18,806	2,282	16,524	COMMON	SECURITY BANK CORP	NR
42328R109	2.77	67,990.87	EQUITY	24,531		24,531	COMMON	HELICOIS BIOSCIENCES CORP	NR
50575Q102	2.08	67,967.36	EQUITY	278,551	246,109	32,442	COMMON	LADENBURG THALMANN FINL SVCS	NR
64566FV15	106.915	67,142.62	MUNIBOND	85,000	22,200	62,800	MUNICIPAL	NEW YORK N.Y.G.O.BDS SERIES	AA
774186100	15.18	66,967.90	EQUITY	4,965	550	4,405	COMMON	ROCKVILLE FINL INC	NR
525697104	7.27	66,760.41	EQUITY	161,169	151,986	9,183	COMMON	***ACC PARTNERS INC NEW	C
6496885E9	102.582	66,743.30	MUNIBOND	65,000		65,000	MUNICIPAL	NEW YORK N.Y.G.O.SER G	AA
827057100	2.89	66,487.34	EQUITY	30,146	7,140	23,006	COMMON	SILICON STORAGE TECHNOLOGY INC	C
502403108	1.64	66,335.56	EQUITY	65,473	24,959	40,479	COMMON	LTX CREDENCE CORPORATION	C
309562105	28.94	66,214.72	EQUITY	2,268		2,268	COMMON	FARMERS CAPITAL BANK CORP	A
23555C351	2.25	65,115.00	CORPBOND	11,894,000	9,000,000	2,894,000	BOND	DANA CORP	NR
21988GCA2	11.118	65,084.18	CORPBOND	10,240,000	9,654,500	585,500	CDO	CORPORATE BACKED TRUST CERTIFI	A
42744102	28.31	64,971.45	EQUITY	2,295		2,295	COMMON	ARROW FINANCIAL CORP	A+
316834103	32.93	64,792.26	EQUITY	1,964		1,964	COMMON	FIRST COMMUNITY BANKSHARES INC	NR
52517PX55	25	64,500.00	CORPBOND	2,434,000	2,175,000	259,000	COMMON	LEHMAN BROTHERS HOLDINGS	D
315880106	2.11	64,394.54	EQUITY	34,014	3,503	30,514	COMMON	GLU MOBILE INC	NR
50209AAE6	107.17	64,302.00	CORPBOND	2,235,000	2,155,000	80,000	BOND	AT&T WIRELESS GROUP	A
18725U109	16.1	63,176.40	EQUITY	310,343	306,419	3,924	COMMON	CLINICAL DATA INC	NR
1520P108	17.5	62,900.00	EQUITY	3,546		3,546	COMMON	CENTERSTATE BANKS FL INC	A
02081G102	4.6	62,863.60	EQUITY	69,127	55,461	13,666	COMMON	ALPHATEC HDGS INC	NR
92531RAA0	83	62,840.13	CORPBOND	73,711		73,711	BOND	VISKASE COS INC	NR
45196R2C4	9.14	62,726.84	EQUITY	42,731	35,025	7,705	COMMON	IDENIX PHARMACEUTICALS INC	NA
173657556	15.9	62,403.00	EQUITY	289,749	265,749	4,000	PREFERRED	CITIGROUP INC	NR
G72457107	2.3	61,929.80	EQUITY	62,181	35,235	26,926	COMMON	***PRIMUS GUARANTY LTD	A
685330101	61.03	61,884.42	EQUITY	1,893	879	1,014	ADR	***ORIX CORP	NR
69336V101	3.52	61,504.96	EQUITY	142,861	123,388	19,473	COMMON	PGT INC	NR
636274300	66.21	61,111.83	EQUITY	425,348	425,425	923	ADR	***NATIONAL GRID PLC NEW	B
671013106	29.91	61,076.22	EQUITY	710,983	708,951	2,042	ADR	***SWISSCOM SPONSORED ADR	NR
233868508	13.349	60,938.18	EQUITY	958,442	954,877	4,565	ADR	***DAI NIPPON PRINTING LIMITED	NR
480057106	32.38	60,906.78	EQUITY	7,254	5,373	1,881	COMMON	KENSEY NASH CORP	NR
169409106	14.57	60,742.33	EQUITY	5,278	1,110	4,168	ADR	***CHINA SOUTHERN AIRLINES CO	NR
52522L814	7.61	60,727.80	EQUITY	7,980		7,980	WARRANT	WTS LEHMAN BROS HOLDINGS	NR
846396109	12.12	60,600.00	EQUITY	5,000		5,000	COMMON	SPANAMERICA MEDICAL SYSTEMS	B+
125581207	6	60,584.00	EQUITY	47,500	39,927	7,573	PREFERRED	CIT GROUP INC	BBB-
886039108	1.27	60,493.43	EQUITY	100,173	52,454	47,609	COMMON	SUPERGEN INC	C
M75253100	9.69	60,417.15	EQUITY	157,235	151,000	6,235	ADR	***ORBTECH LTD-ORD	NR
747E106	2.69	60,325.94	EQUITY	27,566	5,170	22,426	COMMON	PREMIER EXHIBITIONS INC	NR
32578X201	11.1	60,184.20	EQUITY	141,270	135,848	5,422	PREFERRED	WACHOVIA CAP TRIX	A-
99574P100	2.09	59,861.78	EQUITY	377,587	349,345	28,242	COMMON	ZIX CORPORATION	C
254678252	69.49	59,969.65	CORPBOND	197,000	137,000	60,000	CORP CD	DISCOVER BANK GREENWOOD DEL	BBB
6496687U8	101.135	59,969.65	MUNIBOND	150,000	91,900	58,000	MUNICIPAL	NEW YORK N.Y.G.O.SER A	AA
68338A107	0.407	59,328.79	EQUITY	160,395	23,624	145,771	COMMON	ON2 TECHNOLOGIES INC	NR
94984EAU8	59.94	58,481.00	MORTGAGE	1,025,000	960,000	65,000	CDO	WFRBS 2006-10 A16	NR
904677101	4.48	58,289.28	EQUITY	153,763	140,752	13,011	COMMON	UNIFIL INC	C
33528T105	11.81	58,251.81	EQUITY	338,137	334,246	4,891	COMMON	FLAGSTONE REINSURANCE HDGS	NR
780259107	56.79	58,029.16	EQUITY	404,057	403,035	1,022	ADR	***ROYAL DUTCH SHELL PLC	B
17474C100	7.5	57,930.00	EQUITY	49,609	42,085	7,724	COMMON	CITIZENS INC-CL A	NR
529865205	8.05	57,911.70	EQUITY	30,294	23,100	7,194	COMMON	***NAMTAL ELECTRON CS INC	NR
58864Q104	9.9	57,558.50	EQUITY	166,314	163,500	5,814	COMMON	MERIDIAN INTERSTATE BANK CORP	NR

5252MOEA1	25	57,500.00	CORPBOND	7,972,000	7,742,000	230,000	MEDNOTE	LEHMAN BROS HLDGS INC	MEDIUM TERM INTS	D	BBS	B3
07384T206	19.15	57,450.00	EQUITY	32,000	29,000	3,000	PREFERRED	BEAR STEARNS CAPITAL TR II	7.8% CUM TRUST PFD SEC			
872351408	48.72	57,390.16	EQUITY	134,614	133,436	1,178	ADR	***DK CORP-AMERICAN DEP SHS-				
307068106	8.23	57,042.13	EQUITY	7,431	500	6,931	COMMON	FAMOUS DAVES OF AMERICA INC				
886500100	7.58	56,397.60	EQUITY	1,531,171	1,523,711	7,460	COMMON	TIER TECHNOLOGIES INC-CL B				
932889G02	111.806	55,904.00	MUNIBOND	150,000	100,000	50,000	MUNICIP	WALNUT VALLEY CALIF UNI SCH				
142727108	6.06	55,594.44	EQUITY	13,274	4,100	9,174	COMMON	CASCADE FINANCIAL CORP				
428408101	9.48	55,475.96	EQUITY	9,981	4,029	5,952	COMMON	HC-TECH PHARMACAL CO INC				
82820W107	0.33	55,390.50	EQUITY	633,500	485,850	167,650	COMMON	***SIENNA GOLD INC				
501014104	32.714	55,370.32	MUNIBOND	51,418	35,908	15,510	COMMON	KRISPY KREME DOUGHNUTS INC				
973827Z07	62.717	55,193.30	EQUITY	280,000	192,000	88,000	MUNICIP	MASSACHUSETTS ST GOV CONS				
480597109	4.46	54,911.52	EQUITY	13,312	1,063	12,249	ADR	***INTERNET INITIATIVE JAPAN				
126153105	48.18	53,780.04	EQUITY	2,888	1,773	1,116	ADR	***OPL ENERGY SA				
343136T01	106.609	53,304.50	MUNIBOND	50,000	50,000	0	MUNICIP	FLORIDA ST TPK AUTH TPK RFDG				
78401V102	35.8	53,127.20	EQUITY	1,484	1,484	0	COMMON	SCBT FINANCIAL CORPORATION				
97827Y201	11.52	53,095.68	EQUITY	403	100	4,809	COMMON	***TELECOM ITALIA S P A NEW				
31846A103	174.96	52,921.68	EQUITY	403	100	303	COMMON	FIRST CITIZENS BANCSHARES INC				
368140106	4.94	52,617.28	EQUITY	14,012	3,300	10,712	COMMON	GATEWAY FINANCIAL HOLDINGS INC				
2577G1201	19.1	52,611.50	EQUITY	2,765	2,765	0	COMMON	DONEGAL GROUP INC				
5252MOED5	75.38	52,766.00	CORPBOND	15,917,000	15,847,000	70,000	MEDNOTE	LEHMAN BROS HLDGS INC				
80281R300	17.5	52,500.00	EQUITY	172,450	169,150	3,300	PREFERRED	SANTANDER FIN PFD SA				
494152P14	104.957	52,493.50	MUNIBOND	150,000	100,000	50,000	MUNICIP	KILLEN TEX INDPT SCH DIST GO				
890176F02	104.938	52,469.00	MUNIBOND	200,000	150,000	50,000	MUNICIP	TONAWANDA NY CITY SCH D ST				
925284309	21	52,248.00	EQUITY	2,899	501	2,468	COMMON	VERSANT CORPORATION				
750976CB2	104.399	52,198.00	MUNIBOND	50,000	50,000	0	MUNICIP	RAHWAY NJ GERIATRICS CTR INC				
55302G103	3.75	52,098.75	EQUITY	26,201	12,305	13,893	COMMON	***BRASIL TELECOM SA				
10559M101	19.34	52,043.94	EQUITY	2,886	195	2,691	ADR	PRIVEMEDIA INC				
74157K846	2.8	51,903.60	EQUITY	56,836	37,298	19,537	COMMON	TORTOISE ENERGY CAP CORP				
89147U100	17.29	51,870.00	EQUITY	345,522	342,522	3,000	COMMON	CBTC ROYAL CARIBBEAN CRUISES				
21988G650	17.23	51,690.00	EQUITY	32,900	29,900	3,000	PREFERRED	B&G FOODS INC				
05508RA82	7.25	51,670.09	UNITS	87,339	845,352	712,691	UNTCORP	ASTRONICS CORP				
46433108	20.37	51,617.58	EQUITY	6,334	4,900	2,534	COMMON	NORTH CAROLINA ST HWY GO				
638256PH8	103.153	51,576.50	MUNIBOND	50,000	50,000	0	MUNICIP	CALLUMET SPECIALTY PRODS				
131476103	14.05	51,593.50	EQUITY	9,083	5,413	3,670	COMMON	CRUSADER ENERGY GROUP INC				
228634107	3.6	51,497.20	EQUITY	95,975	81,673	14,302	COMMON	FIRST BANCORP-TROY N C				
318910106	17.34	51,430.44	EQUITY	3,044	78	2,966	COMMON	SAFEGUARD SCIENTIFICS INC				
786449108	1.45	51,318.40	EQUITY	47,162	421,760	38,392	COMMON	***ANGITECH PHARMACEUTICALS				
349181802	1.45	51,298.10	EQUITY	75,787	41,409	35,378	COMMON	KOPIN CORP				
500600101	3.13	51,000.22	EQUITY	19,132	2,858	16,294	COMMON	PADDONFIELD N J BRO ED GO				
404782D23	101.534	50,865.46	MUNIBOND	50,000	50,000	0	MUNICIP	YOUNG INNOVATIONS INC				
987520103	19.83	50,645.82	EQUITY	2,354	2,354	0	COMMON	COPIAGUE N Y UN FREE SCH DIST				
217286DP4	100.996	50,448.00	MUNIBOND	50,000	50,000	0	MUNICIP	GENCOR INDUSTRIES INC				
368678A08	8.08	50,330.32	EQUITY	8,029	1,900	6,229	COMMON	LABRANCHE & CO INC				
505447102	4.57	50,247.15	EQUITY	781,197	770,202	10,995	COMMON	BRYANT ARK SCH DIST NO 25				
117837G40	100.349	50,174.50	MUNIBOND	200,000	150,000	50,000	MUNICIP	CAPSTONE TURBINE CORP				
14067D102	1.34	50,121.36	EQUITY	411,386	373,782	37,404	COMMON	ENTRUST INC				
293846107	2.21	50,087.55	EQUITY	24,131	1,476	22,655	COMMON	LEHMAN COAL BK SALT LAKE CITY				
52520KYE1	25	50,003.00	CORPBOND	3,515,000	3,315,000	200,000	CORP	NYS THRUWAY C2				
655017T82	100	50,000.00	MONEYMKT	2,350,000	2,300,000	50,000	MUNI	NORMAN OKLA REGI HOSP AUTH				
655178BE9	100	50,000.00	MONEYMKT	100,000	50,000	50,000	MUNI	UNIVERSITY MED & DENT-STRY NJ				
91411XA47	100	50,000.00	EQUITY	2,200,000	2,150,000	50,000	COMMON	A*RION CORP				
48904105	100.5	49,948.50	EQUITY	597	100	497	COMMON	LOMA NEGRA COMPANIA INDUSTRIAL				
663347AA9	99.75	49,875.00	CORPBOND	50,000	50,000	0	COMMON	CORP-BACKED TRUST CERTIFICATES				
21988G423	8.28	49,560.00	EQUITY	15,500	9,500	6,000	PREFERRED	***KIRIN HOLDINGS LTD				
497350306	13.653	49,518.43	EQUITY	1,228,311	1,224,684	3,627	ADR	FEDERAL NATIONAL MTG ASSN				
3135A0FX2	98.844	49,422.00	GOVTBOND	50,000	50,000	0	GOVAGNY	TAYLOR CAPITAL GROUP INC				
86210M106	10.37	49,361.20	EQUITY	1,704,410	1,598,650	4,750	ADR	HFF INC				
878851106	15.38	48,265.16	EQUITY	3,682	400	3,282	COMMON	MORRIS CNTY NJ GO				
40418F108	4.45	48,960.05	EQUITY	11,409	50,000	50,000	MUNICIP	LBH "NKKY SUNS"				
618023J71	97.977	48,998.50	MUNIBOND	100,000	1,585,000	50,000	COMMON	REPUBLIC FIRST BANCORP INC				
524906J1	97.8	48,900.00	CORPBOND	1,635,000	50,000	50,000	COMMON	BERGEN CNTY NJ IMP T AUTH REV				
780416107	9.33	48,868.53	EQUITY	15,148	9,907	5,241	COMMON					
033778D09	57.593	48,846.50	MUNIBOND	50,000	50,000	0	MUNICIP					

87599M109	0.72	48,753.35	EQUITY	224,455	155,742	67,713	COM/ON	TELUK INC		NR
509632C70	87,376	48,688.00	MUNIBOND	50,000	50,000	50,000	MUNICIPAL	LAKE ELSINORE CAL F PUB FING	AUTH LOCAL AGY REV RFGG-SER H	NR
234062206	100,782	48,274.57	EQUITY	163,243	162,764	479	ADR	***DAWA HOUSE INDUSTRY CO LTD	ADR	NR
55068R202	25.42	48,272.56	EQUITY	1,980,739	1,948,840	1,899	ADR	***LUXOTTICA GROUP SPA	SPONSORED ADR	NR
610423N01	106,215	48,221.61	MUNIBOND	500,000	454,600	45,400	MUNICIPAL	KONROE CONN GRO SER B	RWD 475 04/15/2012	NR
9.13E+106	25.36	48,133.28	EQUITY	4,241,672	4,221,974	1,899	ADR	***UNITED UTILITIES GROUP PLC	SPONSORED ADR	NR
603757108	11.95	47,945.10	EQUITY	5,920	1,874	4,046	COMMON	OPNET TECHNOLOGIES INC		NR
484297440	90.82	47,680.50	EQUITY	7,427	6,902	525	ETF	ISHARES TRUST 7-10 YR TREAS		NR
832529HG4	105,163	47,323.35	MUNIBOND	295,000	250,000	45,000	MUNICIPAL	STAFFORD TWP NJ GO BDS 2009 A	BOND FUND	NR
87971M202	33.45	47,231.40	EQUITY	164,092	162,680	1,412	COMMON	***TELUS CORPORATION	GO	NR
279862106	2.28	47,125.32	EQUITY	62,890	42,221	20,669	COMMON	EDGE PETROLEUM CORP-DEL	NON-VOTING SHARES	B
3881307	4.38	47,019.30	EQUITY	1,203,392	1,192,657	10,735	COMMON	ACACIA RESEARCH -ACACIA	TECHNOLOGIES	B
87972KAW6	93,785	46,992.50	MUNIBOND	50,000	50,000	50,000	MUNICIPAL	TEVECUA CALIF PUB FING AUTH	CAN'TY FACS DIST NO 23-1 SPL	NR
955641CL7	93,401	46,700.50	MUNIBOND	50,000	50,000	50,000	MUNICIPAL	WEST SACRAMENTO CAL FING	AUTH SPL TAX RFGG-SER F	NR
835716106	14.99	46,633.98	EQUITY	84,367	81,456	3,111	COMMON	STATE BANCORP INC-N Y		B
67107W100	4.08	46,597.68	EQUITY	11,421	11,421	11,421	ADR	***OZMICRO INTERNATIONAL	LIMITED AMERICAN DEPOSITORY	AAA
39968RMM3	92,651	46,330.50	CORPBOND	50,000	50,000	50,000	CBOB	GENERAL ELECTRIC CAPITAL CORP	INTERNOTES	AAA
233569RL9	100,171	46,178.83	MUNIBOND	225,000	178,900	45,100	MUNICIPAL	DADE CNTY FLA SEAPORT REV	RWD 545 10/01/2016	A
816078307	9,136	46,178.52	EQUITY	2,088,304	2,063,233	5,071	ADR	***SENSUI HOUSE LTD	SPONSORED ADR	NR
705573103	12.85	46,170.05	EQUITY	33,819	30,225	3,593	COMMON	PEGASYS SYSTEMS INC	SPX PERF SEC W CONTINGENT PROT	B
52322L129	6.67	46,129.72	EQUITY	6,916	2,545	5,916	WARRANT	WTS LEHMAN BROS HOLDINGS INC		NR
14161H105	7.65	46,129.50	EQUITY	8,575	2,545	6,030	COMMON	CARDTRONICS INC		B
358231100	38.8	45,978.00	EQUITY	66,235	65,050	1,165	COMMON	GRIFFIN LAND & NURSERIES INC	TRUST UNITS	NR
699219101	7.421	45,750.46	EQUITY	223,366	217,201	5,165	COMMON	***PARAMOUNT ENERGY TRUST		NR
81688A106	0.015	45,862.98	EQUITY	3,045,532	3,045,532	3,045,532	COMMON	SENDTEC INC		NR
456837707	13.18	45,540.00	EQUITY	199,931	158,931	3,000	PREFERRED	***ING GROPE N V PREF OTF	7.3750% PERP HYBRID CAP SECS	AAA
576047TV6	101,159	45,521.55	MUNIBOND	45,000	45,000	45,000	MUNICIPAL	MASSACHUSETTS ST WTR POLLUTN A	REV BDS 1998A	AAA
740444104	56	45,192.00	EQUITY	987	180	597	COMMON	PREFORMED LINE PRODUCTS CO		NR
08062X103	47.14	45,018.70	EQUITY	508,513	507,558	955	COMMON	BOGEN IDEC INC		B
480321201	23.47	44,405.24	EQUITY	6,192	4,300	1,892	COMMON	INTL SHIPHOLDING CORP NEW		B
95123P106	13.74	44,325.24	EQUITY	3,226	3,115	3,225	COMMON	WEST BANCORPORATION (OWA)		NR
448821100	0.65	44,292.95	EQUITY	71,258	68,143	68,143	COMMON	***HYDROGENICS CORPORATION		NR
09058V103	2.9	44,283.00	EQUITY	40,653	25,383	15,270	COMMON	BIOCRYS PHARMACEUTICALS INC		C
94878V207	22.12	44,240.00	EQUITY	136,230	134,230	2,000	PREFERRED	WELLS FARGO CAP TRUST NY	7% TR PFD SECS DUE 9/1/31	NR
850031PL6	80.29	44,159.50	MUNIBOND	155,000	160,000	55,000	MUNICIPAL	NEW YORK STATE URBAN DEV CORP	REV ZERO-CPN-10.05% CIA PJ	AAA
524808MB3	102.63	44,087.90	CORPBOND	4,961,000	4,018,000	43,000	CBOB	LBN 'SPX INDEX-PLUS NOTES'	INDEX-PLUS NOTES ON SAP 500	D
13199ADC2	11	44,000.00	CORPBOND	2,992,140	2,582,140	400,000	CBOBCHNV	CALPINE CORP	CONV SR CONTINGENT NT	D
037257BW8	97.259	43,765.55	MUNIBOND	45,000	45,000	45,000	MUNICIPAL	BOGOTA NJ GO GEN INT	BK-QLFD	NR
52523J166	9.06	43,759.80	EQUITY	4,830	4,830	4,830	COMMON	LEHMAN BROS HLDGS INC	RWD5500 10/30/2009	NR
940810108	28.98	43,344.70	EQUITY	3,897	2,288	1,609	COMMON	WASHINGTON TRUST BANCORP INC		A
M81669105	6.65	43,344.70	EQUITY	9,028	2,508	5,518	COMMON	***RADVISION LTD		NR
130923AP0	86.448	43,224.00	MUNIBOND	50,000	50,000	50,000	MUNICIPAL	CALIFORNIA STATEWIDE FING ALTH	TOBACCO ASSET SKD-BOOLED REV	NR
130923BF1	86.448	43,224.00	MUNIBOND	50,000	50,000	50,000	MUNICIPAL	CALIFORNIA STATEWIDE FING ALTH	REV TOBACCO ASSET SKD	NR
5252MCCES	71.52	42,912.00	CORPBOND	3,410,000	3,350,000	50,000	CBOB	LEHMAN BROS HLDGS INC	RWD5000 02/19/2010	D
84971KN65	104.51	42,840.00	EQUITY	5,100	2,050	16,869	WARRANT	LEHMAN BROS HLDGS INC	PRN PRTECDS ABSOLUTE RTHBARRIER	NR
37303A109	2.52	42,812.28	EQUITY	19,039	2,050	5,100	COMMON	***DIAO XING UNIVERSAL	TELEPHONE	NR
64971KN65	104.51	42,744.59	MUNIBOND	100,000	59,100	40,900	MUNICIPAL	NEW YORK N Y CITY TRANSITIONAL	FING AUTH FUTURE TAX SECURED	NR
824841407	23.503	42,597.43	EQUITY	585,509	593,697	1,812	ADR	***SHISEIDO CO LTD	SPONSORED ADR	AAA
525262100	0.025	42,500.12	EQUITY	39,500	-1,560,705	1,700,205	COMMON	LENOX GROUP INC		C
52517PEC0	25	42,500.00	CORPBOND	10,895,000	10,525,000	170,000	MEDMOT	LEHMAN BROS HLDGS INC	MEDIUM TERM NOTE	D
307675108	28.01	42,344.28	EQUITY	5,268	3,640	1,628	COMMON	FARMER BROS CO		B
125141101	4.2	42,315.00	EQUITY	110,575	100,500	10,075	COMMON	CECO ENVIRONMENTAL CORP		B
433576507	70.57	41,777.44	EQUITY	3,607	3,015	562	ADR	***HITACHI LTD-ADR NEW		NR
10211F100	7.23	41,738.79	EQUITY	8,923	3,150	5,773	COMMON	BOWIE MEDICAL CORPORATION		C
04648X107	2.94	41,706.84	EQUITY	35,948	21,762	14,186	COMMON	ASYS TECHNOLOGIES INC		NR
97000103	0.19	41,304.29	EQUITY	217,391	217,391	217,391	COMMON	BOOYTEL SCIENTIFIC INC		NR
37841P207	1.2	41,260.80	EQUITY	34,384	34,384	34,384	COMMON	GLOBAL POWER EQUIPMENT GROUP	INC NEW	NR
52523J263	5.24	41,200.00	EQUITY	5,000	5,000	5,000	WARRANT	WTS LEHMAN BROS HOLDINGS INC	PBW RETURN OPT SEC NTS ON PBW	AAA
472653BH6	82.025	41,012.50	MUNIBOND	50,000	50,000	50,000	MUNICIPAL	JEFFERSON CNTY ALA LTD CBLLG S	SCHOOL WTS 2004A	AAA
838418FU0	102.395	40,958.00	MUNIBOND	40,000	40,000	40,000	MUNICIPAL	SOUTH HUNTINGTON N Y UN FREE	SCH DIST SUFFOLK CNTY LIB	NR
72316WNB9	102.237	40,894.80	MUNIBOND	40,000	40,000	40,000	MUNICIPAL	PNELLAS CNTY FLA HSG FING AUTH	REV BDS 2004 A	NR
825107105	25.5	40,821.50	EQUITY	1,593	1,593	1,593	COMMON	SHORE BANCSHARES INC		NR
156884G35	98.621	40,434.61	GOVTBOND	484,000	443,000	41,000	USTRES	CATS SER SINT PNT ON 2009/14	PBN 12.50% 2014-TIFBOND-REG	NR

57582NPG4	100	40,000.00	MUNISOND	40,000	40,000	MUNIFLT	VASSACHUSETTS ST GIO RFDG	AA	AA2
37044QJF0	39,944	39,944.00	CORPBOND	100,000	100,000	CBOND	GMAC LLC	B-	B3
12656GBJ8	102,194	39,855.66	CORPBOND	2,999,000	2,999,000	CBOND	CNA SURETY CORP	BBB+	B3+2
12612L108	19,41	39,848.73	EQUITY	10,128	8,075	COMMON	MAKE WHOLE CALL	B	
875E+109	38.25	39,827.00	EQUITY	2,286	1,230	ADR	TELEPHIG CELLULAR		
53324V109	9.14	39,822.98	EQUITY	4,864	4,864	COMMON	LEROY CORP	C	
48029P105	1.37	39,860.12	EQUITY	29,876	1,000	COMMON	JONES SODA CO	B-	
430067108	3.89	39,401.81	EQUITY	33,552	43,453	COMMON	HIGHLAND DISTRESSED	NR	
14574X104	4.46	39,350.58	EQUITY	9,473	650	COMMON	CARROLS RESTAURANT GROUP INC	NR	
67089V105	0.4	39,079.20	EQUITY	98,698	2,000	COMMON	NUTRITION 21 INC	C	
624681203	5	39,065.00	EQUITY	7,813	7,813	COMMON	MOVIE GALLERY INC	NR	
688407AA3	2.25	39,897.50	CORPBOND	1,715,000	1,715,000	CBOND	OSPREY TRUST/OSPREY INC	NR	
937303105	9.01	38,319.53	EQUITY	29,253	25,000	COMMON	WASHINGTON BANKING COMPANY	A	
23178106	2.37	38,014.80	EQUITY	22,379	6,339	COMMON	AMBASSADORS INTERNATIONAL INC	B-	
229393301	1.66	38,010.88	EQUITY	34,925	12,028	COMMON	CRYSTAL RIVER CAPITAL INC	NR	
GT968R104	1.91	37,844.74	EQUITY	19,814	19,814	COMMON	RAM HOLDINGS LTD	C	
708977109	28.91	37,727.55	EQUITY	1,305	1,305	COMMON	PENNSYLVANIA COMMERCE	NR	
45812P107	3.04	37,702.08	EQUITY	169,402	12,402	COMMON	INTEGRATED SIJCON SOLUTION	NR	
52517T176	25	37,500.00	CORPBOND	7,105,000	150,000	CBOND	LEHMAN BROS HUGGS INC	A	
373737105	12.72	37,422.24	EQUITY	243,807	240,865	ADR	GERDAU SA-SPONSORED ADR	B+	
62128103	8.93	37,086.29	EQUITY	5,153	1,000	COMMON	BANK OF FLORIDA CORPORATION	C	
454287489	88.41	36,866.97	EQUITY	43,236	417	ETF	IShares TR	NR	
484838101	47.88	36,819.72	EQUITY	869	100	COMMON	KANSAS CITY LIFE INSURANCE CO	B	
526107107	36.32	36,683.20	EQUITY	7,154	6,184	COMMON	LENNOX INTL INC	B	
893925208	11.059	36,638.03	EQUITY	17,721	14,417	COMMON	TRANSCEND SVCS INC	B-	
12620N104	18.29	36,468.55	EQUITY	3,227	1,956	COMMON	CPEX PHARMACEUTICALS INC	NR	
64958WLO5	107.078	36,408.52	MUNIBOND	260,000	216,000	MUNICIP	NEW YORK ST ENVIRONMENTAL FACS	AAA	
20343T100	4.93	36,334.10	EQUITY	7,373	7,373	COMMON	COMMUNITY BANCORP	NR	
979273209	10.96	36,324.16	EQUITY	65,175	61,679	ADR	TELECOM ARGENTINA SA 1 ADR REP	AAA	
95736JL04	103.168	36,103.80	MUNIBOND	270,000	236,000	MUNICIP	WESTCHESTER CNTY NY G/O	NR	
97972L104	5.95	35,788.32	EQUITY	5,142	5,142	COMMON	TEMECULA VALLEY BANCORP INC	NR	
757290BV4	101.797	35,628.95	MUNIBOND	35,000	35,000	MUNICIP	REDDING CALIF JT PWRS FING AUT	NR	
996275209	6.83	35,265.46	EQUITY	9,459	4,297	COMMON	TRIMAS CORP	NR	
93667CWE8	100.415	35,145.25	MUNIBOND	35,000	35,000	MUNICIP	NEBRASKA INV FIN AUTH SINGLE	NR	
213E+98	103.965	35,041.79	MUNIBOND	2,685,000	2,530,300	MUNICIP	COOK CNTY ILL GIO RFDG SER A	NR	
618255AM7	100.039	35,013.65	MUNIBOND	35,000	34,700	MUNICIP	MOORPARK CALIF SPL TAX CMNTY	NR	
053413BM1	100.038	35,013.30	MUNIBOND	35,000	35,000	MUNICIP	AVOLON CALIF CMNTY IMPT AGY TA	NR	
517446GM5	74.491	35,010.77	CORPBOND	2,450,000	2,403,000	ADR	MORGAN STANLEY DEAN WITTER	NR	
52517PE31	25	35,000.00	CORPBOND	2,616,000	2,475,000	ADR	LEHMAN BROTHERS HOLDINGS INC	NR	
60536XMP5	100	35,000.00	MUNIBOND	35,000	35,000	MUNIFLT	MISSOURI ST HSG DEV COMMN	NR	
133024108	30.95	34,787.80	EQUITY	2,127	1,003	COMMON	CAMDEN NATIONAL CORPORATION	A-1	
55348A102	0.42	34,524.00	EQUITY	1,719,859	1,837,659	COMMON	MRJ HOLDINGS INC	A	
117585109	25.27	34,392.47	EQUITY	8,651	7,300	COMMON	BRYN MAWR BANK CORP	NR	
97111W101	11.41	34,207.18	EQUITY	10,362	7,364	COMMON	WESTMORELAND COAL CO	A	
960878108	15.7	34,147.50	EQUITY	4,425	2,988	COMMON	SUBURBAN PROPANE PARTNERS LP	B	
894482104	33.99	33,990.00	EQUITY	81,156	80,156	MLP	BRITANNIA BULK HOLDINGS INC	C	
Y0871E107	6.78	33,900.00	EQUITY	5,000	5,000	COMMON	BLUEPHOENIX SOLUTIONS LTD	NR	
M20157109	3.83	33,707.63	EQUITY	19,301	8,801	COMMON	KUBOTA CORPORATION	NR	
501773207	30.62	33,572.00	EQUITY	94,105	93,065	ADR	ALLIED IRISH BANKS PLC	NR	
18228402	17.34	33,552.90	EQUITY	18,389	16,484	COMMON	BROWN FORMAN CORP-CL A	A	
115637100	75	33,000.00	EQUITY	8,957	6,227	ADR	GESTERREICH-SCHC KONTRROLLBANK	B	
576167AQ2	105.089	32,993.67	CORPBOND	170,000	138,900	CFGN	BCE INC NEW	AAA	
055348760	32.87	32,870.00	EQUITY	9,790	8,790	COMMON	CAPITAL CITY BANK GROUP INC	AAA	
139674105	34.8	32,806.50	EQUITY	3,548	2,597	COMMON	GUAYOTE CORP	A	
749056107	8.01	32,786.91	EQUITY	4,202	111	COMMON	HARRIS INTERACTIVE INC	B+	
414549105	1.73	32,589.74	EQUITY	28,718	18,836	COMMON	LEHMAN BROTHERS HOLDINGS INC	C	
52517PYQ8	25	32,500.00	CORPBOND	398,000	268,000	ADR	CANADIAN OIL SANDS TR NEW	D	
13642L100	36.023	32,384.67	EQUITY	821,741	820,842	COMMON	CHINA YUCHAI INTERNATIONAL	NR	
G21082105	7.81	32,225.34	EQUITY	7,447	4,074	COMMON	EL MONTE CALIF UN HIGH SCH DIS	NR	
283353LQ1	106.999	31,979.70	MUNIBOND	30,000	30,000	MUNICIP	SCOR SA-SPONSORED ADR	AAA	
80917Q106	1.91	31,786.22	EQUITY	21,642	16,542	ADR	PROMISE COLTO	AAA	
74344G104	10.75	31,701.75	EQUITY	1,000,480	967,531	COMMON	UNSPONS ADR	A	
86902102	94.83	31,573.22	EQUITY	105,133	104,799	COMMON	STUDENT LOAN CORP		

130824KR9	105.376	31,612.80	MUNIBOND	30,000	238,946	30,000	MUNICIPAL	CALIFORNIA STATE GIO VAR PURP	RIND 4.75	09/01/2011	A+	A1
17310L201	13.01	31,484.20	EQUITY	238,378		2,420	PREFERRED	CITIGROUP CAP XVI	6.45% ENHANCED TR PFD SECS		A	A1
59475AD1	89.923	31,473.05	MUNIBOND	35,000		55,000	MUNICIPAL	MICHIGAN TOB SETTLEMENT FIN AU	TOBACCO SETTLEMENT ASSET SER A		BBB	A1
172216H97	104.767	31,430.10	MUNIBOND	30,000		30,000	MUNICIPAL	CINCINNATI OHIO GIC	RIND 4.20	12/01/2012	AAA	A1
05988L102	29.2	31,380.90	EQUITY	3,364	2,280	655	ADR	***BANCOLOMBIA SA	SPONSORED ADR REPS-G 4 PFD		NR	
186656204	47.77	31,337.12	EQUITY	14,235	13,579		COMMON	***CHIPOTLE MEXICAN GRILL INC	CLASS B			
580877300	21.07	31,310.02	EQUITY	1,486		1,486	ADR	***MAKITA CORP SPONSORED ADR				
16150R104	13	31,304.00	EQUITY	2,408		2,408	COMMON	CHASE CORP			B+	
64971KCL8	103.729	31,119.70	MUNIBOND	250,000	220,000	30,000	MUNICIPAL	NEW YORK NY CITY TRANSITIONAL	FIN AUTH REV FUTURE TAX		AAA	A1
3704AO725	78.378	31,116.06	CORPBOND	40,000	300	39,700	CBOND	GENERAL MTRS ACCEP CORP	SMART NOTES		B3	A1
56018YM40	88.79	31,076.50	CORPBOND	779,000	744,000	35,000	MEDNOTE	MERRILL LYNCH & CO INC			B3	A1
14071N104	4.66	30,923.76	EQUITY	19,231	12,595	6,635	COMMON	CAPTARIS INC			3	A1
52522L699	5.32	30,755.00	EQUITY	3,300		3,300	WARRANT	LEHMAN BROS HLDGS INC	RETURN OPTIMIZATION SECS LKO		3	A1
688923202	12.788	30,740.79	EQUITY	7,599	5,197	2,402	COMMON	OTEC INC	INCOME DEP SECS		NR	
391674DR6	101.549	30,484.70	MUNIBOND	110,000	80,000	30,000	MUNICIPAL	GREATER CLEVELAND REG TRAN	INCOME DEP SECS		NR	
61030T109	14.2	30,444.80	EQUITY	3,344	1,200	2,144	COMMON	UNITED FINANCIAL BANCORP INC	NEW		NR	
50684V108	14.693	30,363.81	EQUITY	712,364	710,294	2,070	ADR	***MITSUBI SUMITOMO INSURANCE	GROUP HOLDINGS INC		NR	
G2110U109	15.2	30,095.00	EQUITY	1,986	6	1,980	COMMON	***CHINA NATURAL RESOURCES INC			NR	
295119544	100.224	30,067.20	MUNIBOND	30,000		30,000	MUNICIPAL	ERIE CNTY OHIO GIO PFDG & IMPT	RIND 4.75	10/01/2016	NR	A1
649838881	100.186	30,065.80	MUNIBOND	30,000	250,000	50,000	MUNICIPAL	NEW YORK ST DORM AUTH REVS	NORTH SHORE UNIV HOSP		AA	A2
337963AE5	59.939	29,969.50	CORPBOND	300,000	250,000	50,000	PFDTRUST	FIRST UNION INST'L TRUST I	CAPITAL SECS		A+	A2
78461U101	4.15	29,946.40	EQUITY	8,676	1,460	7,216	COMMON	SORL AUTO PARTS INC			NR	
P3311R162	0.21	29,752.80	EQUITY	141,680		141,680	WARRANT	CRESCUD SA-LEHMAN BR	WTSAC KOD CO	22Maj15	NR	
757287NC7	99.068	29,720.40	MUNIBOND	30,000		30,000	MUNICIPAL	REDDING CALIF JT PWR5 FING	AUTH LEASE REV TIERRA OAKS		NR	
28244T101	42.5	29,707.50	EQUITY	38,412	37,713	699	ADR	***EMPRESA NACIONAL DE ELECTR	IOIDAO SA-SPONSORED ADR IOHLE		NR	
73176109	23.85	29,621.70	EQUITY	45,598	45,356	1,242	COMMON	***BAYTEX ENERGY TRUST	REG UTLS		B+	
N7677FAA6	113.643	29,547.18	CORPBOND	13,000	-13,000	26,000	CFGN	***SABIC INNOVATIVE PLAST	REG S		B+	
03082T105	19.69	29,225.38	EQUITY	11,881	10,419	1,462	COMMON	AMERICAS CAR MART INC			B+	
713599CJ4	95.698	28,709.40	MUNIBOND	30,000	3,522	30,000	MUNICIPAL	PERRIS CALIF CMNTY FAC5 DIST	SPL TAX NO 012-SER A		NR	
82312B106	23.74	28,704.16	EQUITY	4,906	3,522	1,384	COMMON	SHEMCOACH TELECOMMUNICATIONS	CO		NR	
09247H105	14.74	28,507.16	EQUITY	77,909	75,575	1,934	COMMON	BLACKROCK FLORIDA INSURED	MUN, C PAL 2008 TRAV TRUST		NR	
15168T108	1.72	28,447.08	EQUITY	173,727	157,188	16,539	MUP	CENTERLINE HOLDING COMPANY			B+	
31845T108	3.31	28,442.83	EQUITY	18,593	10,030	8,563	COMMON	FIRST ACCEPTANCE CORP			NR	
11776U300	3.48	28,435.08	EQUITY	13,992	5,411	8,171	COMMON	BSQUARE CORPORATION	NEW		NR	
98539UAS3	94.345	28,303.50	MUNIBOND	30,000	18,576	30,000	MUNICIPAL	YUCAIPA CALIF SPL TAX CMNTY	FACS DIST NO 68-1		NR	
526057302	12.84	28,119.60	EQUITY	20,766	23,800	2,190	COMMON	LENNAR CORP	CL B		B+	
745190FH6	107.077	28,054.17	MUNIBOND	50,000	23,800	26,200	MUNICIPAL	PUERTO RICO COMVILTHWAY &	TRANS AUTH TRASN REV SER B		AAA	A2
46623D203	23.25	28,035.00	EQUITY	157,728	156,468	1,260	PREFERRED	JP MORGAN CHASE CAPITAL X	7% TRUST PFD DUE 02/15/2032		NR	
130872104	3.41	27,955.41	EQUITY	8,701	500	8,201	COMMON	CAJIPER LIFE SOCIETIES INC				
15234Q105	11.071	27,843.20	EQUITY	678,637	676,113	2,524	ADR	***ELECTROBRAS-SPONSORED ADR	REP-STG 500 PFD		B+	
85668109	19.13	27,853.28	EQUITY	1,455		1,466	COMMON	L S STARPETT CO-CL A			B+	
D5329WAH5	87	27,840.00	CORPBOND	32,000		32,000	CBOND	AUTONATION INC SER NT 7814	RIND 7.00	04/15/2014	BB+	B42
925388AA8	2.5	27,800.00	CORPBOND	1,112,000		1,112,000	CBOND	VESTA CAPITAL TRUST I-CORP BO	144A		NR	B42
778190CY2	101.702	27,764.84	MUNIBOND	250,000	222,700	27,300	MUNICIPAL	ROSLYN NY UN FREE SCH DIST	GIC		NR	AA2
872417308	5.6	27,602.40	EQUITY	7,296	2,367	4,929	COMMON	TGC INDUSTRIES INC			B+	
650014DJ9	109.734	27,433.50	MUNIBOND	2,040,000	2,015,000	25,000	MUNICIPAL	NEW YORK ST TWY AUTH SECOND	GEN HWY & BRDG TR PFD REV		AAA	AA3
51807J101	4.63	27,340.15	EQUITY	19,705	4,800	5,800	COMMON	LASERCARD CORPORATION			B+	
59021K205	15.05	27,150.30	EQUITY	55,934	54,028	1,806	PREFCUMU	MERRILL LYNCH 7.28% PFD CAP	TR VTR ORIG PFD SECS(TCPRS)		A+	
713981F00	6.93	27,149.25	EQUITY	3,975		3,975	COMMON	PERCEPTON INC			B+	
35255108	7.08	27,095.16	EQUITY	3,827		3,827	COMMON	ANIKA THERAPEUTICS INC	LEASE REV BDS	200	B+	AA3
64963WCA4	107.865	26,966.25	MUNIBOND	1,005,000	990,000	25,000	MUNICIPAL	NEW YORK ST DORM AUTH REVS ST	UNIT LTD PARTNERSHIP INT		NR	
293718108	22.47	26,964.00	EQUITY	3,755,345	3,734,145	1,200	MUP	ENTERPRISE GP HLDGS LP			A4	AA3
78402X107	0.87	26,954.34	EQUITY	3,735,345	286,172	120	COMMON	SCOR PHARMA INC			NR	
13068H3K8	107.761	26,940.25	MUNIBOND	570,000	560,000	25,000	MUNICIPAL	CALIFORNIA ST PUB WKS BRD	LEASE REV PFDG LNY CALIFORNIA		AA	AA2
50124T101	4.79	26,857.53	EQUITY	53,663	48,056	5,607	COMMON	KULICK & SOFFA INDUSTRIES INC			C	
25332P109	7.95	26,759.70	EQUITY	3,366		3,366	COMMON	DIGITAL ALLY NC			NR	
22163N106	1.1	26,692.60	EQUITY	44,993	20,727	24,266	COMMON	***COTI CORP			B+	
90328M107	40.56	26,956.80	EQUITY	16,730	16,075	655	COMMON	USANA HEALTH SCIENCES INC	UNIV ED FAC5-SER B		B	
64963XBK9	106.186	26,549.50	MUNIBOND	225,000	200,000	25,000	MUNICIPAL	NEW YORK ST DORM AUTH REVS ST	PT BCS 2004		AAA	
756987R12	105.799	26,449.50	MUNIBOND	75,000	50,000	25,000	MUNICIPAL	RENSSELAER CNTY NY REF PUB IM	QTD 6.45% TR PFD SECS		BBB+	A3
55024T203	12.75	26,379.75	EQUITY	161,450	159,361	2,068	PREFERRED	MERRILL LYNCH CAP TR II	FUND TRUST DYNAMIC LEASURE		BBB+	
73956X757	13.18	26,346.82	EQUITY	1,999		1,999	ETF	POWERSHARES EXCHANGE TRADED	S&P500 BLUFF RET ENHANT		C	B3
5252M09Q9	74.87	26,204.50	CORPBOND	1,790,000	1,755,000	35,000	CBOND	LEHMAN BROS HOLDINGS				

573577CP4	104.354	26,088.50	MUNIBOND	45,000	26,000	25,000	MUNICIPAL	MASSACHUSETTS BAY TRANSN AUTH	ASSMT-SER A	AAA	A+
641097201	8.95	25,981.85	EQUITY	12,904	10,001	2,903	ADR	***NET SERVICES DE COMUNICAO	SA NEW ADR	AAA	A+
587625AP9	103.648	25,912.00	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	MERCED CALIF REDEV AGY TAX	ALLOC REDEV PROJ NO 2-SER A	AA	AA3
274786FG4	103.602	25,900.50	MUNIBOND	150,000	125,000	25,000	MUNICIPAL	EAST RUTHERFORD NJ GEN IMPT B	CS 2005	NR	A2
876564105	20.83	24,850.03	EQUITY	9,298	8,057	1,241	ADR	***TATA COMMUNICATIONS LTD	SPONSORED ADR	NR	A2
745592BRS	103.231	25,807.75	MUNIBOND	25,000	26,000	25,000	MUNICIPAL	PULASKI NY CENT SCH DIST	SCH DIST ENHANCE PROG	NR	A2
268158102	102.179	25,750.44	EQUITY	81,928	59,140	22,788	COMMON	DYNAXX TECHNOLOGIES CORP	CCM	NR	AA3
165651GL6	102.085	25,544.75	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	CHINO CALIF REDEV AGY TAX ALLO	TAX ALLOC REF BDS 2001 A	AA	AA3
420513C5C	101.92	25,521.25	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	HAWTHORNE CALIF CMNTY REDEV	AGY SPL TAX CMNTY FACS DIST NC	NR	A2
803121CB6	101.62	25,498.00	EQUITY	8,254	5,336	4,918	COMMON	SARAH SCOTT MIDDLE SCH BLDG	CORP IND FIRST MTG RFDG	AA+	A2
205477102	3.19	25,475.24	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	COMPUTER TASK GROUP INC	MTG-SER E-3	B-	A2
45201YGL5	101.595	25,384.00	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	ILL-HSG DEV AUTH REV HOWEOWNER	2006	AA	AA2
605178LC2	100.829	25,207.25	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	MISSION TEX WTR & SWR REF BDS	SPL TAX BDS	NR	AA4
892378LF9	100.577	25,144.25	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	TRACY CALIF CMNTY FACS DIST SP	2002	NR	AA4
893870204	3.05	25,128.55	EQUITY	20,749	12,510	8,239	ADR	***TRANSPORTADORA DE GAS DEL	SUR SA-SPONSORED ADR	NR	AA4
879287308	111.89	25,052.23	EQUITY	24,897	22,780	2,107	ADR	HAWTHORNE CALIF PKG AUTH SPL	S A ADR TELEBRAS HLDGRS REPSTG	NR	AA4
420520AL2	100.112	25,028.00	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	***TELECOMUNICAOES BRASILEIRAS	TAX RFDG CMNTY FACS DIST #1	NR	AA4
336107109	11.59	25,027.40	EQUITY	2,165	2,165	2,165	COMMON	FIRST PLACE FINANCIAL CORP-DEL	MEDIUM TERM NTS	NR	AA4
163316AB8	100.94	25,000.00	MONEYMKT	9,275,000	9,250,000	25,000	MUNI	CITY OF CHELSEA SERIES B	MEDIUM TERM NOTE	NR	AA4
52317P3U3	25	25,000.00	CORPBOND	1,395,000	1,295,000	100,000	MUNICIPAL	LEHMAN BROS HLDGS INC	SAVRS	NR	AA4
52517P6S5	25	25,000.00	CORPBOND	2,750,000	2,650,000	100,000	RANGE	LEHMAN BROS HLDGS INC	PA	NR	AA4
544712VJ8	100	25,000.00	MONEYMKT	23,275,000	23,250,000	25,000	MUNI	LOS ANGELES CITY MET TRN SER C4	COMMUNICATION TECHNOLOGY LTD	NR	AA4
930668K9	100	25,000.00	MONEYMKT	375,000	350,000	25,000	MUNI	CAROLINA POWER AND LIGHT 2000	PARTN SCH FACS PROJ	NR	AA4
936392JU3	100	25,000.00	MONEYMKT	3,275,000	3,250,000	25,000	MUNI	YORK COUNTY HOSPITAL AUTHORITY	SSR A	NR	AA4
169424108	0.94	24,984.52	EQUITY	47,208	20,650	26,558	MUNICIPAL	***CHINA TECH-FAITH WIRELESS	OKAL BOND 11.750% 20150815 DFL	NR	AA4
692021BT4	99.378	24,844.50	MUNIBOND	25,000	15,450	25,000	COMMON	ONLINE RESOURCES CORP	ADVANTAGE TR AUCTION MARKET	NR	AA4
68273G101	9.7	24,829.80	EQUITY	18,304	15,450	2,854	COMMON	OKNARD CALIF SCH DIST CTFES	CORP SERIES II NMP SHARES	NR	AA4
338153P94	99.294	24,823.50	MUNIBOND	25,000	55,750	5,225	MUNICIPAL	***CHURCH & DWIGHT CO INC	CORP COMMON UNITS	NR	AA4
92528K103	4.74	24,771.24	EQUITY	61,976	60,000	90,000	COMMON	ARGENTINA GOVERNMENT INTERNATI	DIST SPL TAX RFDG-NO 96-1	NR	AA4
040114GA2	27.5	24,750.00	CORPBOND	150,000	60,000	90,000	COMMON	BLACKROCK PFD & EQUITY	AUCTION RATE PFD SECS SER D	NR	AA4
92508209	247.50	24,750.00	EQUITY	23	1	1	COMMON	TORRIDGE ENERGY CAPITAL	RETURN OPTIMIZATION SECURITIES	NR	AA4
89147U308	247.50	24,750.00	EQUITY	23	1	1	COMMON	PERKINS CALIF CMNTY FACS DIST	REV ZERO-CPN-10.70% CIA PU	NR	AA4
535353100	14.55	24,662.25	EQUITY	4,695	3,000	1,695	COMMON	SPRIS CALIF CMNTY FACS DIST	CITY UTAH CIO PDC INS TO	NR	AA4
784644771	37.9	24,635.00	EQUITY	3,982	3,332	550	COMMON	PERKINS CALIF CMNTY FACS DIST	201 SER ES# REGS	NR	AA4
714386CL9	98.481	24,620.25	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	SAN LEANDRO CALIF REDEV AGY	LIMITED AMERICAN DEP SHS	NR	AA4
7984568J7	99.383	24,596.75	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	LAKE ELIZABETH CALIF PUB FIN	9.375% CUM RED PERP PFD SER C	NR	AA4
509632C52	98.163	24,540.75	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	WILKINS CALIF NPT BD ACT	GO RFDG-DOWN TOWN CMNTY FACS	NR	AA4
801640N04	97.593	24,495.25	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	TERRA NITROGEN CO JP	NOTES	NR	AA4
881005201	118.43	24,396.58	EQUITY	9,968	9,760	206	MUNI	METALDYNE CORP	PWR REV PWR SYS-SER A	NR	AA4
591160AB2	9	24,390.00	CORPBOND	271,000	271,000	271,000	COMMON	LIVERMORE CALIF CMNTY FACS		NR	AA4
535169AW3	97.531	24,382.75	MUNIBOND	25,000	25,000	25,000	MUNICIPAL	EPX PHARMACEUTICALS INC		NR	AA4
26887Q309	1.21	24,321.00	EQUITY	73,433	53,333	20,100	COMMON	VISANT CORP		NR	AA4
481057AC8	67	24,250.00	CORPBOND	25,000	35	1	COMMON	KAYNE ANDERSON MLP INVT CO		NR	AA4
486626205	242.50	24,250.00	EQUITY	36	35	1	COMMON	THERMADYNE HOLDINGS CORP		NR	AA4
883435AP6	56.75	24,197.50	CORPBOND	25,000	11,198	912	COMMON	ATLAS ENERGY RES LLC		NR	AA4
49303100	26.48	24,149.75	EQUITY	12,100	1,500	2,500	COMMON	LEWIS BROS HLDGS INC		NR	AA4
52522L673	9.64	24,100.00	EQUITY	2,500	1,500	2,500	COMMON	NEW YORK STATE URBAN DEV CORP		NR	AA4
650033LM3	64.484	24,077.94	MUNIBOND	30,000	39,500	25,000	MUNICIPAL	MERRILL LYNCH BK USA SALT LAKE		NR	AA4
59020WZ07	95.89	23,972.50	CORPBOND	25,000	39,500	25,000	COMMON	PROTALIX BIOTHERAPEUTICS INC		NR	AA4
74365A101	2.4	23,905.60	EQUITY	49,419	7,130	15,920	COMMON	***STEWART W P & CO LTD		NR	AA4
G84922106	1.49	23,720.84	EQUITY	23,050	57,000	15,184	COMMON	NOVACEA INC		NR	AA4
69887B103	1.56	23,702.84	EQUITY	72,194	30,000	30,000	COMMON	CCS&I FINANCIAL LTD 7.000% 20170		NR	AA4
G24419AA4	79	23,700.00	CORPBOND	30,000	757,800	46,700	COMMON	GWAC LLC		NR	AA4
37042GC79	50.738	23,695.11	CORPBOND	804,500	32,835	4,366	COMMON	BITSTREAM INC-CL A		NR	AA4
91736T08	5.4	23,664.75	EQUITY	37,221	32,835	4,366	COMMON	***CHINA GREENTECH CORPORATION		NR	AA4
16938P107	2.91	23,661.21	EQUITY	8,131	2,400	8,131	COMMON	TRANSACT TECHNOLOGIES INC		NR	AA4
892918103	10.3	23,638.50	EQUITY	4,685	2,400	316	COMMON	PRIMEENERGY CORP		NR	AA4
742E+108	74	23,605.00	EQUITY	64,319	64,000	316	COMMON	ANTHRACITE CAPITAL INC		NR	AA4
37023306	11.748	23,498.00	EQUITY	2,000	2,000	2,000	PREFERRED	PEASANT HILL CALIF SPL TAX		NR	AA4
7283489M8	93.731	23,432.75	MUNIBOND	25,000	6,578,000	25,000	MUNICIPAL	***MERRILL LYNCH & CO INC		NR	AA4
590198JP4	97.39	23,373.60	CORPBOND	6,602,000	2,484	5,481	COMMON	CHINA AUTOMOTIVE SYSTEMS		NR	AA4
16936R105	4.28	23,373.08	EQUITY	7,955	377,400	22,600	MUNICIPAL	LOS ANGELES CALIF DEPT WTR &		NR	AA4
544495AA6	103.184	23,321.84	MUNIBOND	400,000	377,400	22,600	MUNICIPAL			NR	AA4

138747AA0	77.5	23,250.00	CORPOND	30,000	CBOND	CANWEST MEDWORKS LP	144A	CCC+	B2
2198BK859	9.3	23,250.00	EQUITY	458,677	PREFERRED	CORPORATE BACKED TR CTF5	2004-6 GOLDMAN SACHS 3.5%	A	A2
195493408	16.33	23,188.60	EQUITY	67,769	PREFERRED	COLONIAL BANCORP	8.875% PFD SUB NT	BBS-	Baa3
206633101	5.87	23,058.10	EQUITY	7,800	COMMON	COMPLEX INTERNATIONAL INC-CL A		B-	
525221798	9.09	22,997.70	EQUITY	2,950	WARRANT	WTS LEHMAN BROS HLDGS INC			
464287341	38.15	22,890.00	EQUITY	44,695	ETF	ISHARES TRUST	RTY PRINC PRO ABS RET BAR		
949760AU8	91.257	22,814.25	MORTGAGE	225,000	CMO	WFBMS 2003-9 2A1	SAP GLOBAL ENERGY SECTOR INDEX	AAA	NR
38144C804	11.4	22,800.00	EQUITY	9,400	COMMON	GOLDMAN SACHS GROUP INC	WELLS FARGO MGT BKED SEC TRUST	A	A2
932835102	0.078	22,737.00	EQUITY	291,500	PREFERRED	SKY PETROLEUM INC	DEP SHS REPSTG 17.000 PFD SER		
G72457115	6.5	22,711.00	EQUITY	31,100	COMMON	PRIVUS GUARANTY LTD	SR NT DUE 12/27/2036	BBS+	
743663403	7	22,652.00	EQUITY	31,940	PREFERRED	PROTECTION ONE INC	NEW	C	
28255V201	15.75	22,569.75	EQUITY	9,242	COMMON	ENCORE BANCSHARES INC		NR	
619803107	13.88	22,568.88	EQUITY	1,626	COMMON	MOTHERS WORK INC		B-	
058675440	93	22,500.00	CORPOND	25,000	CBOND	BNSF FUNDING TRUST I		BBS-	Baa3
624736AA0	93	22,500.00	CORPOND	12,845,384	CBOND	MUELLER NDS INC			
418365102	7.45	22,379.80	EQUITY	3,504	COMMON	HASTINGS ENMT INC	SUS DEB	B-	
583652506	5.5	22,341.50	EQUITY	1,456,504	ADR	SUMITOMO TRUST & BANKING CO	LTD SPONSORED ADR	AAA	AAA
76111JN68	89.346	22,338.50	MORTGAGE	790,000	CMO	RWISI 2003-33 A3	RESIDENTIAL FUNDING MORTGAGE S	NR	
29387P102	2.79	22,320.00	EQUITY	39,587	COMMON	ENTERRA ENERGY TRUST	TRUST UNITS	NR	
06843P104	14.74	22,301.62	EQUITY	78,202	COMMON	BANKFINANCIAL CORPORATION		NR	
801321AA1	89.779	22,265.19	MUNIBOND	100,000	MUNICIPAL	SANTA BARBARA CNTY CALIF CTES	PARTN MONTECITO RETIREMENT	NR	NR
82047200	6.11	22,246.51	EQUITY	4,941	COMMON	BENIHANA INC-CL A		B-	
456656303	7.78	22,038.40	EQUITY	2,840	COMMON	INFINITY PHARMACEUTICALS INC		NR	
889542108	4.37	22,007.32	EQUITY	5,038	COMMON	TO-LEGRADE COMMUNICATIONS INC		B	
52517P3N9	88	22,003.00	CORPOND	25,000	MEANOTE	LEHMAN BROS HLDGS INC MTN BEP	RIN PROT LKD 06	B	B3
280174107	5.6	21,994.60	EQUITY	3,787	COMMON	DOVER MOTORSPORTS INC		B-	
404509202	57.304	21,890.12	EQUITY	129,230	ADR	HACHUJUN BANK LTD-ADR		NR	NR
963150AA5	53.75	21,874.63	CORPOND	9,020,853	CBOND	WHEELING PITTSBURGH STL CORP	SR SEC NT	NR	NR
714236106	22.14	21,830.04	EQUITY	393,695	RTTRUST	PERKINS BASIN ROYALTY TRUST	LBI	NR	NR
591650106	12.2	21,795.20	EQUITY	1,786	COMMON	NETOCORP BANCSHARES INC		CCC+	CA+2
001785AU0	68	21,760.00	CORPOND	32,000	CBOND	AMR CORP-CORP BD	CIVIC FAC POLYTECHNIC UNIV	AAA	NP
649371CVV3	108.745	21,749.20	MUNIBOND	840,000	MUNICIPAL	NEW YORK NY CITY NDL DEV AGY	SPONSORED ADR REPSTG PREF SPS		
4983431100	21.876	21,678.00	EQUITY	1,000	ADR	KLASIN SA	COMMON STOCK	NR	
817243V104	5.05	21,553.80	EQUITY	4,276	COMMON	SEVORX INC	SPONSORED ADR	NR	
651191108	19.556	21,452.93	EQUITY	363,919	ADR	NEWCREST MINING LTD		NR	
437080104	8.49	21,399.33	EQUITY	2,517	COMMON	HOME DIAGNOSTICS INC DEL		C	
29268T102	2.4	21,324.00	EQUITY	5,866	COMMON	ENERGY FOCUS INC		B-	
632347100	15.38	21,224.40	EQUITY	1,860	COMMON	NATHAN FAMOUS INC NEW	RMD 3.875 02/15/2013	AAA	AAA
912828AU4	106.047	21,209.40	GOVTBOND	30,000	USTRES	UNITED STATES TREASURY NOTE	SPONSORED ADR REPSTG 10SHS CL B	NR	B3
5208103	8.57	21,193.81	EQUITY	6,809	COMMON	ADA ES INC		NR	A1
369609100	3.84	21,120.00	EQUITY	401,861	ADR	GRUPO FINANCIERO GALICIA SA		B+	Baa3
370443BX9	42.227	21,113.50	CORPOND	50,000	CBOND	GMAC LLC	SR NTS	NR	NR
025816AX7	87.951	21,108.24	CORPOND	3,932,000	CBOND	AMERICAN EXPRESS CO	TOBACCO SETTLEMENT ASSET	NR	NR
130923A06	64.261	21,085.25	MUNIBOND	25,000	MUNICIPAL	CALIFORNIA STATEWIDE FINANCIAL	SPONSORED ADR FINAL INST-ALL/NT	NR	NR
87969N204	16.323	21,007.70	EQUITY	169,154	ADR	TELSA CORPORATION LIMITED		NR	Baa3
682095104	22.48	20,996.32	EQUITY	934	COMMON	OMEGA FLEX INC	SR SUB NT CONV	NR	Baa3
338032AX3	143.875	20,982.50	CORPOND	39,000	CBOND	FISHER SCIENTIFIC INTL INC		NR	Baa3
231082108	4.5	20,980.60	EQUITY	14,000	CLASS	CUMULUS MEDIA INC-CL A		B+	Baa3
786598102	6.06	20,981.54	EQUITY	4,551	CLASS	SAGA COMMUNICATIONS INC-CL A		B+	Baa3
942044KM8	104.232	20,847.60	MUNIBOND	20,000	MUNICIPAL	WATERTOWN MASS LTD GO BDS 2003	GO	NR	AAA3
168490EC0	103.83	20,766.00	MUNIBOND	20,000	MUNICIPAL	CHICO CA NORTH EAST CHICO SWR	REF ASSMT D ST IMP 30.16.5 ACT	NR	NR
64971KCC6	103.729	20,745.80	MUNIBOND	275,000	MUNICIPAL	NEW YORK NY CITY TRANSITIONAL	FIN AUTH REV FUTURE TAX	AAA	AAA
248181U30	82.75	20,697.50	MUNIBOND	25,000	MUNICIPAL	DENVER COLO CITY & CNTY APPT	SYS REV XLCA INSURED SER A	A1	A1
742718B21	103.384	20,676.80	CORPOND	170,000	CBOND	PROCTER & GAMBLE CO	SR NOTE	AA-	Aa3
715710109	4.37	20,622.69	EQUITY	5,367	COMMON	PERVASIVE SOFTWARE INC		B-	
882854JX1	102.476	20,495.20	MUNIBOND	20,000	MUNICIPAL	TEXAS WTR DEV BRO REV ST	REVOLVING FDC SR LENSER A	AAA	B3
5252MOD06	81.86	20,470.00	CORPOND	25,000	CBOND	LEHMAN BROTHERS HOLDINGS INC	BRICEQ & COY PR PROT NTS	NR	NR
74347R297	50.6	20,422.20	EQUITY	10,363	ETF	PROSHARES TRUST	ULTRASHORT LEHMAN 20+ YEAR	AA	AAA
464285105	83.24	20,393.80	EQUITY	2,780	MUNICIPAL	ISHARES	GO	NR	NR
64968E3E5	101.659	20,331.80	MUNIBOND	20,000	COMMON	NEW YORK NY GO BDS 1998 G		AA	AAA
915271100	34	20,298.00	EQUITY	20,839	COMMON	UNIVEST CORPORATION OF PA		AA	AAA
64968E5F0	101.346	20,269.20	MUNIBOND	20,000	MUNICIPAL	NEW YORK NY GO SER C	RMD 3.625 08/01/2012	AA	A2
079867AHC	100.88	20,176.00	CORPOND	463,000	CBOND	BELL SOUTH TELECOMMUNICAT CNS		A	

813794102	2,214	20,149.61	EQUITY	3,028,520	3,019,419	9,101	ADR	***SEGA SAMMY HLDGS INC	SPONSORED ADR REPSTG COM SEGA	8+
443510102	46.32	20,149.20	EQUITY	435		435	COMMON	HUBBELL INC-CL A		C
941075302	8.5	20,145.00	EQUITY	66,222	63,862	2,370	COMMON	WASTE SERVICES INC		NR
927912105	4.07	20,036.61	EQUITY	56,773	51,850	4,923	COMMON	VISION SERVICES INC-OEL		NR
29667D104	13.93	20,017.41	EQUITY	4,137	2,703	1,437	COMMON	ESSA BANCORP INC		NR
900747207	41.265	19,981.94	EQUITY	269,376	268,892	484	ADR	***OFFAN PRINTING CO LTD-ADR		NR
9188284K0	59.909	19,981.80	MUNIBOND	20,000		20,000	MUNICIP	VAL VERDE CALIF UNI SCH DIS	FING AUTH SPL TAX REV REFG	SA+2
907818C29	59.601	19,920.20	CORPBOND	20,000		20,000	CBOND	UNION PACIFIC CORP	MAKE WHOLE CALL	BBB
147448104	11.63	19,897.30	EQUITY	14,241	12,531	1,710	COMMON	CASELLA WASTE SYSTEMS INC-CL A		C
14065202	3.18	19,881.38	EQUITY	7,434	6,242	6,242	COMMON	CAPITAL CORP OF THE WEST NEW		NR
62719KBM2	99.115	19,823.00	MUNIBOND	20,000		20,000	MUNICIP	MURRIETA CALIF IMPT REV BD ACT	1915 CMNTY FACS DIST NO 2003-1	NR
7171EP101	1.35	19,738.35	EQUITY	97,235	82,615	14,621	COMMON	PHARMACEUTICAL INC NEW		NR
C1464AP00	94.767	19,711.53	EQUITY	1,400,000	1,379,200	20,800	MUNICIP	ALEDO TEX IMPT SCH DIST SCH		NR
704548AF1	98.5	19,700.00	CORPBOND	20,000		20,000	CBOND	PEARBODY ENERGY CORP	SLDG BDS 2005	NR
33846W100	17.85	19,563.60	EQUITY	1,096	1,096	1,096	COMMON	FIRST SOUTH BANCORP INC VA	SR NT	NR
00764X103	0.24	19,549.20	EQUITY	192,955	111,500	81,455	COMMON	ADVENTRX PHARMACEUTICALS INC	SPONSORED ADR NEW	NR
54336Q203	47.208	19,496.90	EQUITY	143,429	143,016	413	ADR	***LONMIN PUBLIC LTD CO		NR
64007P103	1.66	19,197.90	EQUITY	874,766	663,201	11,565	COMMON	NEENAH ENTERPRISES INC	SPARTANBURG SC	NR
32111B104	6.6	19,140.00	EQUITY	8,642	5,742	2,900	COMMON	FIRST NATIONAL BANC-SHARES INC	CONV SENIOR NOTE	NR
C5652BAE3	19.125	19,125.00	CORPBOND	300,000	200,000	100,000	CBOND	BANKUNITED FINL CORP	INCOME ALLOCATION FUND	NR
25537T105	3.38	18,059.82	EQUITY	20,966	15,227	5,739	COMMON	BROCADE COMMUNICATIONS SYS INC	NEW	NR
111821306	5.35	18,050.00	EQUITY	429,557	426,557	3,000	COMMON	LEHMAN BROS HOLDINGS INC	SKSE NKY BSKT PR NC PROT NT	B3
52517P3W9	73.08	19,003.40	CORPBOND	26,000	26,000	26,000	CBOND	INDIO CALIF IMPT BD ACT 1915	ASSMT DIST REV NO 2002-1	D
455708BY2	95.006	19,001.20	MUNIBOND	20,000		20,000	MUNICIP	***COMPANIA DE TELECOMUNICACI-	ONES DE CHILE SA-SPONSORED ADR	NR
204449300	6.95	18,966.00	EQUITY	14,451	11,726	2,725	ADR	DELPHI CORP	MAKE WHOLE CALL	NR
247128AD7	14	18,900.00	CORPBOND	135,000		135,000	CBOND	TEKNI-PLEX INC SR SEC 8.75%13	RMD 8.75 11/15/2013	NR
87910PAH3	74.5	18,625.00	CORPBOND	25,000		25,000	CBOND	SHARES INC	MSCI GERMANY INDEX FD	NR
464286806	24.82	18,615.00	EQUITY	25,685	24,935	750	ETF	NUVEEN SELECT TAX FREE INCOME	PORTFOLIO 2-SEI	NR
67063C106	12.84	18,579.48	EQUITY	5,747	4,300	1,447	COMMON	NORTHAM BANCORP INC	FIN SER A	AA+
666762109	15.78	18,446.82	EQUITY	1,169	82,700	17,300	COMMON	VIRGINIA STATE PUB SCH AUTH	144A SPONSORED GDR REPSTG	AA+
92817FJ23	105.953	18,329.96	MUNIBOND	100,000		100,000	MUNICIP	CENTER BANCORP INC	RMD 5.80 11/15/2010	B+
70175R110	1.375	18,049.62	EQUITY	12,477	450	13,127	COMMON	INDIANA UNIV REVS REFG SER A		AA
151408104	10.5	17,934.00	EQUITY	97,744	96,036	1,708	COMMON	***NYMOX PHARMACEUTICAL CORP		NR
4551671JW4	106.715	17,928.12	MUNIBOND	750,000	733,200	16,900	COMMON	TECH TEAV GLOBAL INC		B+
67076P102	5.71	17,903.85	EQUITY	3,535	400	3,135	COMMON	GATEHOUSE MEDIA INC	60% MANDATORY CONV FD	Ba+
584977201	14.36	17,727.60	EQUITY	14,582	13,397	1,185	COMMON	CATERPILLAR FINL SVCS CORP	SPONSORED ADR REPSTG PFD	Ba2
876311109	8	17,632.00	EQUITY	3,804	1,600	2,204	COMMON	INTERSECTIONS INC		NR
387348109	0.37	17,554.65	EQUITY	77,105	28,650	47,445	COMMON	LEHMAN BROS HLDGS INC	ELCO ON BASKET OF INDICES	A2
14312L2Y6	92.662	17,549.48	CORPBOND	67,809	50,000	17,509	MEDNOTE	LEHMAN BROS HOLDINGS INC	CONV SENIOR SUB NOTE	A1e
480981301	3.5	17,527.50	EQUITY	1,845		1,845	COMMON	LEHMAN BROS HLDGS INC	60% MANDATORY CONV FD	Ba+
52519HGPO	97.09	17,476.20	CORPBOND	18,000		18,000	CBOND	HOUSEVALUES INC	TAX ADVANTAGE GBL YIELD FD	NR
776596AA4	75.625	17,393.75	EQUITY	73,000	50,000	23,000	COMMON	CHEROKEE INTERNATIONAL CORP	VIAWAXP REV EXE NOTE DUE	B3
805605705	172.145	17,214.50	EQUITY	55,566	55,466	100	PREF-CONV	LEHMAN BROS HOLDINGS INC	MEDUM TERMINTS	B3
52865S101	3.83	17,212.02	EQUITY	230,177	225,663	4,494	ADR	SCHERING-PLOUGH CORP	R 01.00 SHR	B3
44183Y102	2.51	17,148.32	EQUITY	9,832	3,000	6,832	COMMON	***VIVO PARTICIPACOCES S A	DEPOSITARY ROFT	NR
47013P749	11.34	17,032.68	EQUITY	1,592		1,592	COMMON	LEHMAN BROS HLDGS INC	GIO CMNTY COLLEGE DIST NO 502	AAA
524935E2	77.28	17,001.80	CORPBOND	22,000		22,000	CBOND	CHEROKEE INTERNATIONAL CORP	C	C
164450108	2.15	15,978.55	EQUITY	59,012	51,115	7,897	COMMON	LEHMAN BROS HOLDINGS INC	MEDUM TERMINTS	NR
5252N0AL1	54.6	16,920.00	CORPBOND	20,000		20,000	MEDNOTE	LEHMAN BROS HLDGS INC	TOBACCO SETTLEMENT ASSET BKO	BA+2
52517PXG3	57.17	16,792.50	CORPBOND	25,000		25,000	ADR	NESTLE SA 1 ADR REP	INC	NR
541068A06	43.755	16,758.16	EQUITY	13,681	13,268	383	ETF	***TELECOM HOLDERS TR	PLUS MUNICIPAL FUND INC	NR
87927P200	26.66	16,736.20	EQUITY	7,565	6,927	528	COMMON	CU PAGE COOK & WILL CNTYS ILL	CIO FDC ELCD ON SPX	C
262815CW5	107.22	16,726.32	MUNIBOND	570,000	554,400	15,600	MUNICIP	CAVIERA HOLDINGS CORP	SPONSORED ADR	NR
768622100	11.2	16,688.00	EQUITY	1,490		1,490	COMMON	CALIFORNIA STATEWIDE FING AUTH	UNIT REPSTG LTD PARTNER INT	C
130823AR6	83.157	16,631.40	MUNIBOND	20,000		20,000	MUNICIP	STRATEGIC DIAGNOSTICS INC		NR
862700101	2	16,605.00	EQUITY	36,908	28,605	8,303	COMMON	***CANADIAN SUPERIOR ENERGY		NR
136644101	2.92	16,597.28	EQUITY	76,228	70,544	5,684	COMMON	NUVEEN CALIFORNIA PERFORMANCE		NR
67062Q108	11.5	16,541.60	EQUITY	9,426	8,000	1,426	COMMON	LEHMAN BROS HLDGS INC		NR
52521ELD0	61.14	16,507.80	CORPBOND	27,000		27,000	CBOND	REWARDS NETWORK INC		C
761587107	4.69	16,461.90	EQUITY	90,597	67,087	3,510	COMMON	***SURGUTNETTEGAZ JSC		NR
868861204	4.9	16,400.00	EQUITY	11,032	7,032	4,000	ADR	BUCKEYE GP HLDGS LP		NR
118167105	14.9	16,390.00	EQUITY	130,756	129,656	1,100	MPL	EMAK WORLDWIDE INC		C
26861V104	0.85	16,325.10	EQUITY	19,206		19,206	COMMON			

758205207	40.46	15,164.60	EQUITY	23,276	22,876	400	ADR	***REED ELSEVIER PLC	AMERICAN DEPOSITORY SHARES NEW	AAA
64870KUH8	107.536	16,175.40	MUNIBOND	445,000	430,000	15,000	MUNICIPAL	NEW YORK NY CITY MUN WTR FIN	AUTH WTR & SWR SYS REV REFG	B+
M47095100	13.24	16,152.80	EQUITY	516,691	515,471	1,220	COMMON	***FUNDTECH LTD		A+
87612EAB2	107.315	16,097.25	CORPBOND	9,005,020	8,990,000	15,000	CBOND	TARGET CORP CPBND	SER H	A+
650009TB9	107.27	16,090.50	MUNIBOND	1,105,000	1,090,000	5,000	MUNICIPAL	NEW YORK ST TWY AUTH GEN		AA
25746UA76	114.875	16,052.50	CORPBOND	14,000		14,000	CBOND	DOMINION RES INC VA NEW	SR NT SER C	AA3
41457P106	7.92	16,045.92	EQUITY	27,319	25,253	2,026	COMMON	HARRIS STRATEX NETWORKS INC	CLASS A	NR
80332HAC3	90.067	16,013.40	CORPBOND	20,000		20,000	CBOND	TRANSCANADA PIPELINES LTD		BBB
48246S101	9.66	16,006.62	EQUITY	4,037	2,400	1,657	COMMON	KFED BANCORP		B+
73935X369	29.62	15,972.00	EQUITY	500		600	ETF	POWERSHARES EXCHANGE TRADED FID	TR DYNAMIC INDLS SECTOR PORT	NR
167485EJ6	104.496	15,968.50	MUNIBOND	335,016	15,000	15,000	MUNICIPAL	CHICAGO ILL PREFUNDING CO	PJ SER A	AA
630079101	1.7	15,922.20	EQUITY	335,016	325,550	9,305	COMMON	NAKOPHASE TECHNOLOGIES CORP		C
8706D8104	10.48	15,782.88	EQUITY	11,565	10,060	1,505	COMMON	NUVEEN INSURED PREMIUM INCOME	MUNICIPAL FUND 2	AA
542690C33	104.766	15,714.80	MUNIBOND	3,670,000	3,655,000	15,000	MUNICIPAL	LONG ISLAND PWR AUTH NY ELEC	ELEC SYS GEN REV BDS 2306F	A2
825211105	6	15,702.00	EQUITY	216,451	215,834	2,817	COMMON	SHORETEL INC		NR
87101N106	11.69	15,699.87	EQUITY	114,370	113,027	1,343	COMMON	NUVEEN NEW JERSEY PREMIUM	INCOME MUNICIPAL FUND INC	NR
24799AJW3	2.625	15,618.75	CORPBOND	10,150,000	40,000	595,000	CBOND	DELTA AIR LINES INC DELAWARE	NEW	NR
54021P403	8.3	15,604.00	EQUITY	12,402	10,522	1,880	COMMON	LOGAN INC	ESCROW CUSIP	NR
048483UA7	103.603	15,540.45	MUNIBOND	90,000	75,000	15,000	MUNICIPAL	ATLANTIC CNTY NJ	GO MPT BDS 200 6	AA3
57604P5K1	103.3	15,495.00	MUNIBOND	15,000		15,000	MUNICIPAL	MASSACHUSETTS ST WTR POLLUTN A	ABATEMENT TR REV UNREFUNDED B4	AA4
P9308RAX1	77	15,400.00	CORPBOND	20,000		20,000	CFGN	TRANSPORTADORA DE GAS DEL SUR	SA 7.875% 20130514 SERIES# REG	B+
871543104	4.83	15,373.88	EQUITY	10,888	7,705	3,183	COMMON	SYMMETRIUM INC	FUND	B+
72201B101	10.4	15,256.80	EQUITY	133,259	131,902	1,487	COMMON	PIMCO CORPORATE OPPORTUNITY	REV	NR
44183U100	6.36	15,213.12	EQUITY	13,392	11,000	2,392	COMMON	HOUSTON AMERICAN ENERGY CORP	AA	AA3
927749CK5	105.588	15,204.67	MUNIBOND	1,600,000	1,585,600	14,400	MUNICIPAL	VIRGINIA BEACH VA WTR & SWR	AA4	AA4
09255K108	15.2	15,200.00	EQUITY	1,000		1,000	COMMON	BLACKROCK ENHANCED GOVT FID INC	B+	AA3
780087AN1	101.05	15,157.50	CORPBOND	45,000	30,000	15,000	CBOND	ROYAL BANK OF SCOTLAND GROUP P	LC 5.000% 20131112	A+
69561UA37	100.982	15,144.30	MORTGAGE	15,000		15,000	ASSETBK	PSEG TRANSITION FDG ILL C	SER ES 20351 CLASS A-2	AA3
49225RAY2	100.921	15,138.15	MUNIBOND	15,000		15,000	MUNICIPAL	KERN CNTY CALIF HSG AUTH M/G O	GTO MTG BDS 1896A	AA8
64672FF03	100.803	15,120.45	EQUITY	30,000	15,000	15,000	COMMON	NEW YORK NY CITY MUN WTR FIN	2002 SERIES B	NR
723653101	15.09	15,030.00	EQUITY	320,284	319,284	1,000	CFGN	PIONEER DIVERSIFIED HIGH-1	INCOME TRUST	A2
P7652MAG5	101.75	15,059.00	CORPBOND	19,200	400	14,800	CFGN	PETROBRAS ENERGIA SA 7.25% 20	100715 SERIES# REGS	Ba2
052551106	3.01	15,050.00	EQUITY	29,352	24,352	5,000	COMMON	BLACKROCK SR HIGH INCOME FID	AGY REV SER B	NR
074406AG4	100.211	15,031.65	MUNIBOND	30,000	15,000	15,000	MUNICIPAL	BEAUMONT CALIF FING AUTH LOC	NSD REV EXCH NTS	B3
5245087D6	100.08	15,012.00	CORPBOND	15,000		15,000	CBOND	LEHMAN BROS HOLDINGS INC	1915 AESSMT DIST INC 561	B3
142579DB4	100.035	15,005.40	MUNIBOND	15,000		15,000	MUNICIPAL	CARLSBAD CALIF MPT BD ACT	SR NT	B3
52517PXM8	25	15,000.00	CORPBOND	2,507,000	2,507,000	60,000	WECNCP	LEHMAN BROTHERS HOLDINGS	WTR REV BDS 2001B	B3
637071AH4	107	15,000.00	CORPBOND	15,000	15,000	15,000	CBOND	NAT ONAL OILWELL VARCO INC	WTR REV BDS 2001B	A3
802648KU5	100	14,980.00	MUNIBOND	50,000	15,000	14,000	MUNICIPAL	SANTA ROSA CALIF WTR REV WASTE	SPONSORED ADR REPTSG SER A SHS	A+
02364W204	45	14,850.00	EQUITY	1,110	780	330	ADR	***AMERICA MOVIL SA B DE CV	SPONSORED ADR	A+
228769105	14.37	14,829.84	EQUITY	18,454	17,422	1,032	ADR	***CRUCCELL NV	CIA 7.1%	AA3
364478NK9	98.371	14,755.65	MUNIBOND	15,000		15,000	MUNICIPAL	GALVESTON TEX GOV ZERO OPN	AA	B3
053305AA1	59	14,750.00	CORPBOND	25,000	25,000	25,000	CBOND	AVENTINE RENEWABLE ENERGY HLD	B+	B3
Y7388L103	14.6	14,716.80	EQUITY	75,608	74,500	1,008	COMMON	***SAFE BULKERS INC	NEW	NR
52517P8E6	70.06	14,712.60	CORPBOND	21,000		21,000	MEDNOTE	LEHMAN BROS HOLDINGS INC	MEDIUM TERM NTS	B3
578018AW5	73.285	14,657.00	MUNIBOND	95,000	75,000	20,000	MUNICIPAL	MASSACHUSETTS ST TRPK AUTH MET	HWN SYS RYV OCPN CIA YLD 3.40%	A+
5252MOCY1	73.13	14,628.00	CORPBOND	20,000		20,000	CBOND	LEHMAN BROS HOLDINGS INC	XLF CAP BUJFF RET ENH NT	A2
464257374	8.85	14,617.90	EQUITY	8,134	6,000	2,134	COMMON	SCHIFF NUTRITION INTL INC	S&P NORTH AMERICAN NATURAL	B3
64670KJ17	103.37	14,613.28	MUNIBOND	34,989	34,608	391	ETF	ISHARES	WTRP&SWR SYM REV SER C BK ENTRY	A+
00246W103	2.15	14,425.80	EQUITY	6,680	1,497,200	5,680	MUNICIPAL	NEW YORK CITY MUN WTR FIN AUTH		C
108030107	10.2	14,422.80	EQUITY	20,414	19,000	1,414	COMMON	KAT INC		NR
467394511	0.05	14,400.00	EQUITY	230,200	228,400	800	PREFERRED	BRIDGE CAPITAL HOLDINGS	SPONSORED ADS 7.750% PERP PFD	A+
46072H138	18	14,250.00	EQUITY	287,000	2,000	285,000	COMMON	***BARCLAYS BANK PLC	NEW	D
5252MOCY4	70.79	14,158.00	CORPBOND	20,000		20,000	CBOND	INTERSTATE BAKERSIES CORP-DEL	RTY BSKT EQ-LINKD PBN	B3
575898AL5	70.317	14,083.40	MUNIBOND	25,000		20,000	MUNICIPAL	LEHMAN BROS HLDGS INC SPX DJI	FACS REV DELTA AIR LINES INC	AA
84001DAS3	93.706	14,055.90	MUNIBOND	15,000		15,000	MUNICIPAL	MASSACHUSETTS ST PORT AUTH SPL	REUTIL SYS ACQUISITION PROJ	NR
16683N206	1.8	14,020.20	EQUITY	647,716	609,927	7,789	ADR	NEEDLES CALIF PUB UTIL AUTH	SPONSORED ADR	NR
95523DQ3	93.052	13,957.80	MUNIBOND	15,000		15,000	MUNICIPAL	***SEMICONDUCTOR MFG INTL CORP	SPL TAX BDS 2004B	NR
87062P108	11.78	13,900.40	EQUITY	93,847	92,687	1,160	COMMON	WEST PATTERSON CALIF FING AUTH	MUNICIPAL FUND INC	A
38143VAA7	63.393	13,818.67	CORPBOND	7,954,000	7,932,200	21,800	CBOND	NUVEEN PERFORMANCE PLUS	MAKE WHOLE CALL	NR
00724X102	3.39	13,807.47	EQUITY	21,422	17,349	4,073	COMMON	GOLDMAN SACHS GROUP INC THE		NR

25.19	13,797.50	GOVTBOND	136,000	111,000	25,000	GOVAGENCY	FEDERAL NATIONAL MORTGAGE ASSO	AAA	
26.15	13,702.80	EQUITY	1,424	900	524	COMMON	UNITIL CORPORATION	B	
13.68	13,680.00	EQUITY	11,500	10,500	1,000	PREFERRED	CORPORATE BACKED CALL TR QTES	SUBB	
3.08	13,667.84	EQUITY	1,013,285	842,437	170,848	COMMON	GELPHI CORP	D	
100.154	13,620.94	CORPBOND	4,395,000	4,381,400	13,600	CBOND	GOLDMAN SACHS GROUP INC/FHE	AAA	
5.1	13,608.80	EQUITY	27,688	25,000	2,688	COMMON	***MAIDEN HOLDINGS LTD	AAA	
30.534	13,580.10	MUNIBOND	20,000	5,000	15,000	MUNICIPAL	CALIFORNIA CALIF TOB	NR	
6.13	13,565.69	EQUITY	28,743	27,530	2,213	COMMON	***ORCKT COMMUNICATIONS LTD	NR	
53.37	13,555.98	EQUITY	105,366	105,142	224	ADR	***FRESNIUS MEDICAL CARE AG	BBB	
21.84	13,540.80	EQUITY	920	300	620	REIT	HATTERAS FINANCIAL CORP	NR	
0.3	13,482.30	EQUITY	78,721	33,780	44,941	COMMON	TRANSMERIDIAN EXPLORATION INC	NR	
16.061	13,458.11	EQUITY	337,977	337,139	838	ADR	***SOCIETE GENERALE	NR	
1.8	13,456.80	EQUITY	93,576	86,100	7,476	COMMON	ENDEAVOUR INTL CORP	NR	
22.31	13,398.00	EQUITY	1,348,677	1,348,077	600	ADR	***NIPPON TELEGRAPH &	NR	
2	13,360.00	CORPBOND	668,000	668,000	0	CBOND	MAAX CORP	NR	
0.76	13,353.20	EQUITY	2,483,657	2,466,087	17,570	COMMON	***OREZONE RESOURCES INC	NR	
88.84	13,328.00	CORPBOND	15,000	15,000	0	CORPDC	LEHMAN BROS BANK E.L.C.D	NR	
6.1	13,318.30	EQUITY	2,240	57	2,183	COMMON	BENIHANA INC	B3	
13.89	13,209.39	EQUITY	951	517	961	COMMON	UNITED CAPITAL CORP	D	
25.5	13,193.50	EQUITY	517	11,900	11,383	MUNICIPAL	TOBACCO SETTLEMENT FING CORP N	B	
111.487	13,156.64	MUNIBOND	11,800	3,000	1,168	CBOND	BLACKROCK UNIVERSAL CALIF PD	AAA	
11.25	13,117.50	EQUITY	4,168	3,000	1,168	CEP	BTU INTERNATIONAL INC	B	
9.19	13,104.94	EQUITY	11,032	9,806	1,426	COMMON	LEHMAN BROTHERS HOLDINGS	D	
87.15	13,072.50	CORPBOND	15,000	15,000	0	CBONOCNV	RUBIOS RESTAURANTS INC	NR	
5.88	13,063.60	EQUITY	68,931	66,711	2,220	COMMON	IRWIN FINANCIAL CORP	A-	
4.27	13,053.39	EQUITY	6,873	3,816	3,057	COMMON	WELLS FARGO & CO	NR	
0.5	13,000.00	CORPBOND	3,000,000	400,000	2,600,000	CBOND	M/I HOMES INC	NR	
100.1	13,000.00	CORPBOND	13,000	13,000	0	CBOND	TRANSMET CORP DEL	AAA	
13.25	12,988.25	EQUITY	6,881	5,700	981	PREFERRED	NASSAU CNTY N Y INTERIM FIN	A+	
14.92	12,936.64	EQUITY	7,754	6,887	867	COMMON	***PRUDENTIAL PLC SPONS ADR	C	
103.125	12,818.00	MUNIBOND	30,000	17,200	12,800	MUNICIPAL	SELVOR LAND LLC	NR	
13.29	12,808.56	EQUITY	3,727	3,063	664	ADR	LEHMAN BROS HLOGS INC	NR	
84.901	12,736.15	CORPBOND	15,000	15,000	0	CBOND	UNION BEACH N J GLO YIN	AAA	
9.49	12,735.00	EQUITY	2,500	1,000	1,500	WARRANT	ARTSWAY MANUFACTURING CO INC	A1a	
101.846	12,730.75	MUNIBOND	50,000	37,500	12,500	MUNICIPAL	ISHARES TRUST	BA1A1	
8.16	12,705.12	EQUITY	3,658	2,101	1,557	COMMON	BIO IMAGING TECHNOLOGIES INC	NR	
50.593	12,648.25	EQUITY	26,403	26,153	250	ETF	OIL-DRI CORP OF AMERICA	B-	
4.6	12,613.20	EQUITY	2,742	2,742	0	COMMON	LEHMAN BROTHERS HOLDINGS INC	NR	
7.29	12,582.54	EQUITY	16,792	16,024	758	COMMON	SRS LABS INC	B-	
16.35	12,556.80	EQUITY	16,792	995,000	50,000	CBOND	RENTACOR CORP	B-	
25	12,500.00	CORPBOND	1,045,000	995,000	0	CBOND	COASTAL WTR AUTH TX CONVEYANCE	B3	
5.45	12,485.95	EQUITY	2,317	26	2,391	COMMON	LIBBY INC	NR	
13.27	12,420.72	EQUITY	935	4,427,700	12,300	MUNICIPAL	ATRICURE INC	AAA	
100.8	12,398.40	MUNIBOND	4,440,000	12,300	12,300	COMMON	OCEAN POWER TECHNOLOGSHR	C	
9.99	12,371.10	EQUITY	13,397	12,097	1,290	COMMON	AMERICAN WEST BANCORPORATION	NR	
10.75	12,276.50	EQUITY	3,242	2,103	1,142	COMMON	EDGEWATER TECHNOLOGY INC	B	
6.68	12,170.96	EQUITY	9,228	129,833	1,822	COMMON	FIRST PAC TRUST BANCORP INC	B	
1.31	12,088.68	EQUITY	9,228	129,833	9,228	COMMON	FIBERNET TELECOM GROUP INC	B	
4.90	12,068.45	EQUITY	2,427	2,427	0	COMMON	SOUTH HUNTINGTON N Y UN FREE	B	
11.97	11,993.94	EQUITY	3,000	1,998	1,002	COMMON	NEUROGEN CORP	NR	
11.5	11,971.50	EQUITY	2,088	1,047	1,041	COMMON	***NOMURA HOLDINGS INC	NR	
11.95	11,950.00	EQUITY	138,199	138,196	1,000	ADR	CROSS TIMBERS ROYALTY TRUST	NR	
-02.693	11,912.35	MUNIBOND	50,000	38,400	11,600	MUNICIPAL	FROZEN FOOD EXPRESS INDS INC	B	
0.3	11,845.80	EQUITY	107,167	67,681	35,486	COMMON	AASTROM BIOSCIENCES INC	B	
6	11,796.00	EQUITY	3,492	1,526	1,966	ADR	EATON VANCE NATIONAL MUNICIPAL	NR	
45.74	11,755.18	EQUITY	10,377	10,120	257	RTTRUST	***TLC VISION CORPORATION	C	
6.14	11,727.40	EQUITY	2,910	1,000	1,910	COMMON	***GENPACT LTD	NR	
0.21	11,662.98	EQUITY	722,491	666,953	55,538	COMMON	ALAKO GROUP INC	B+	
10.98	11,357.04	EQUITY	1,848	900	946	COMMON	RIVERVIEW SAV CORP INC	A-	
11.5	11,346.11	EQUITY	160,769	147,736	13,053	COMMON			
11.45	11,278.25	EQUITY	30,149	29,164	985	COMMON			
17.5	11,252.50	EQUITY	57,890	57,207	683	COMMON			
6.05	11,246.95	EQUITY	5,859	4,000	1,859	COMMON			

52519H5C7	101.86	11,204.60	CORPBOND	161,000	150,000	11,000	CORPDC	LEHMAN BANK "APR 08 ELCO"	ELCO ON BASKET OF INDICES	BS-	A18
84751T308	4.95	11,157.30	EQUITY	2,254		2,254	COMMON	SPECIALTY UNDERWRITERS	ALLIANCE INC	NR	
64865YDL1	110.78	11,078.10	MUNIBOND	1,425,000	1,415,000	11,000	MUNICIPAL	NEW YORK ST ENVIRONMENTAL FACS	ST PER INCOME TAX BD SER A	AAA	A18
58929PT91	100.147	11,018.17	MORTGAGE	11,000		11,000	CMO	MERRILL LYNCH MTG INVS INC MTG	PASSTHRU CTF SER 198B-Q1	AAA	A18
13065KUS6	109.838	10,963.80	MUNIBOND	10,000		10,000	MUNICIPAL	CALIFORNIA ST DEPT WTR RES	CEN REF WTR REV BDS	AAA	A18
454988HV2	109.277	10,937.70	MUNIBOND	10,000		10,000	MUNICIPAL	INDIANA MLN PWR AGY SUPPLY	SYS REV RFDG-SER B	AAA	A1
460327106	7.56	10,931.75	EQUITY	9,446	8,000	1,446	COMMON	INTERVEST BANKSHARES CORP-CL A		B+	
654802206	237.414	10,921.04	EQUITY	46		46	CEF	**NITTO DENKO CORP	ADR		
61475P445	7.05	10,892.25	EQUITY	1,545		1,545	CEF	MORGAN STANLEY	MLN INC OFFOR-UNIT ESTRI	B-	
205768203	51.73	10,853.30	EQUITY	102,674	102,464	210	COMMON	COMSTOCK RESOURCES INC NEW		NR	
4743910C4	0.27	10,854.27	EQUITY	59,463	19,262	40,301	COMMON	ATHERGENICS INC		AAA	A1
64883MSM1	107.662	10,789.20	MUNIBOND	10,000		10,000	MUNICIPAL	NEW YORK ST COORM AUTH REVS REV	BDS 2001 B	AAA	A1
64893MTH1	107.992	10,789.20	MUNIBOND	10,000		10,000	MUNICIPAL	NEW YORK ST COORM AUTH REVS REV	BDS 2001 B	AAA	A1
57604PHE5	107.707	10,770.70	MUNIBOND	10,000		10,000	MUNICIPAL	MASSACHUSETTS ST WTR FOLLTN A	POOL PROG BDS SERIES	AAA	AAA
35137P106	11.57	10,760.10	EQUITY	930		930	COMMON	FOX CHASE BANCORP INC		NR	
735212101	9.9	10,731.60	EQUITY	2,084	1,000	1,084	COMMON	PORTEC RAIL PRODUCTS INC		NR	AG
580196204	13.4	10,720.00	EQUITY	65,197	64,357	560	PREFERRED	VERRILL RAIL CAPITAL TRUST I	6.45% TRUST PFD SECURITIES	BBS+	NR
87613YAB7	107.175	10,717.50	CORPBOND	10,000		10,000	CBOND	TRAINS 10-2032	PRIVATE PLACEMENT		
776689101	0.08	10,692.84	EQUITY	133,658		133,658	COMMON	ROTECH HEALTHCARE INC NEW		NR	
57592NGR0	105.566	10,655.60	MUNIBOND	20,000	10,000	10,000	MUNICIPAL	MASSACHUSETTS ST GIO CONS	LN-SER B	AAA	
M15342104	2.45	10,655.05	EQUITY	188,945	182,586	4,348	COMMON	**AUDICOCORP LTD ORD		NR	
575623ES7	106.357	10,635.70	MUNIBOND	10,000		10,000	MUNICIPAL	MASSACHUSETTS STATE METRO	DIST OPN	AAA	A12
580060ET8	105.573	10,567.30	MUNIBOND	20,000	10,000	10,000	MUNICIPAL	MAHONING CNTY OHIO HOS-2 FACS	REV WESTERN RESERVE CARE SYS	AAA	A12
78387GAC5	105.586	10,556.80	CORPBOND	1,104,000	1,094,000	10,000	CBOND	SBC COMMUNICATIONS INC		A	AAA
31359KQ75	105.045	10,504.60	MORTGAGE	10,000		10,000	CWO	FIN 96-051 51-AM CMO SER 86-51	FEDERAL NATIONAL MTG ASSN	AAA	
774515100	3.83	10,500.86	EQUITY	3,121	449	2,672	COMMON	ROCKY BRANDS INC		B	
50060SAB6	105	10,500.00	CORPBOND	10,000		10,000	CBOND	KOPERS INC PA	RWD 9.67% 10/15/2013	B+	B12
62401104	7.29	10,453.86	EQUITY	51,434	50,000	1,434	COMMON	BANK OF GRANITE CORP	GO	B+	A1
13082RHD3	104.356	10,435.80	MUNIBOND	10,000		10,000	MUNICIPAL	CALIFORNIA ST G.O. BDS 2000	SRNT	BB	B1
38263YAD7	104.25	10,425.00	CORPBOND	10,000		10,000	CBOND	GSC HLDGS CORP / GAVESTOP INC	NON-MTG	B	
42112028	17.24	10,412.86	EQUITY	804		804	COMMON	ARTESIAN RESOURCES CORP-CL A	1.0% SENIOR CONVERTIBLE	NR	
22292EAA0	104.125	10,412.86	CORPBOND	25,000	15,000	10,000	CBOND/CW	COVANTA HOLDING CORPORATION		B	
4845202	8.629	10,389.31	EQUITY	403,061	401,887	1,204	ADR	**ACOW COLTD SPONSORED ADR		NR	
29570108	9.4	10,349.40	EQUITY	5,325	4,225	1,101	COMMON	AMERICAN SELECT PORTFOLIO INC		B	
452E+108	1.99	10,244.52	EQUITY	62,570	57,422	5,148	COMMON	IKANOS COMMUNICATIONS		B	
302519103	8	10,240.00	EQUITY	1,280		1,280	COMMON	FNB UNITED CORP		NR	
202587308	18.51	10,235.50	EQUITY	750	200	550	ADR	**COMMERZBANK AG-SPONSORED	ADR	B	
745288W68	102.339	10,233.90	MUNIBOND	225,000	215,000	10,000	MUNICIPAL	PUERTO RICO ELEC PWR AUTH PWR	REV RFGG SER 5-180-	AA	A2
36457A107	5.15	10,207.30	EQUITY	1,982		1,982	COMMON	GAYNG PARTNERS INTERNATIONAL	CORP	B-	
344402PP1	101.712	10,171.20	MUNIBOND	10,000		10,000	MUNICIPAL	FO-SOM CALIF SPL TAX SPL TAX R	EF 555-1969	NR	B3
721467ADC	101.5	10,150.00	CORPBOND	10,000		10,000	CBOND	PPC ESCROW CORP		B	
148372AK1	101.218	10,121.80	MUNIBOND	10,000		10,000	MUNICIPAL	CASTAIC JUN SCH DIST CALIF	SPL TAX CIV-NTY FACS DST 92-	NR	
88850T104	1.24	10,106.00	EQUITY	8,150		8,150	COMMON	TIENS BIOTECH GROUP USA INC		NR	
108763103	5.05	10,100.00	EQUITY	2,000		2,000	COMMON	BRIDGFORD FOODS CORP		B-	
67756AHJ4	100.991	10,099.10	MUNIBOND	10,000		10,000	MUNICIPAL	OHIO ST HIGHER EDU FACS COVAM	REV MT UNION COLLEGE	NR	A2
494689A05	100.396	10,039.80	MUNIBOND	10,000		10,000	MUNICIPAL	KING CALIF CMNTY DEV AGY TAX	ALLOC REV RFDG-KING CITY REDEV	NR	
84985WJZ8	100.362	10,036.20	MUNIBOND	175,000	165,000	10,000	MUNICIPAL	NEW YORK ST ENVIRONMENTAL FACS	CORP ST GIO REVOLVING FUNDS	AAA	
52519H7A9	100.29	10,025.00	CORPBOND	23,000	13,500	10,000	CORPDC	LEHMAN BANK "MAY 08 ELCO"	ELCO ON BASKET OF INDICES	BB+	A19
649850GB4	100.29	10,025.00	MUNIBOND	20,000	10,000	10,000	MUNICIPAL	NEW YORK ST ENVMTL FACS CORP	WTR PCR REVLVNG FOWESTCH-ESTER	AAA	A2
407272G23	100.215	10,021.30	MUNIBOND	10,000		10,000	MUNICIPAL	HAMILTON CNTY OHIO HOSP FACS	REV CHILDRENS HOSP MED CTR	AA	A2
649660DTP4	100.147	10,014.70	MUNIBOND	10,000		10,000	MUNICIPAL	NEW YORK N Y GIO	UNREFUNDED BALANCE-SER J	AA	A13
45383TAT5	100.082	10,008.20	CORPBOND	40,000	30,000	10,000	CORPDC	INDEPENDENT BK EAST MICH CARO	MICH CJD EDUC INS TO L-MITS	NA	NA
454990569	30.5	10,004.00	EQUITY	21,118	20,790	328	CEF	INDIA FUND INC	CONTRA CUSIP	A-1+	VMIG
186478KX8	100	10,000.00	MUNIBOND	10,000		10,000	MUNIFLT	COLORADO HSG & FIN AUTH	MULTIFAM-CLIA LIO FEDERAL	D	B1
524908L73	100	10,000.00	CORPBOND	10,000		10,000	CBOND/CW	LEHMAN BROS HOLDINGS INC	AW REV EXCHNTS	B-	
222517102	8.98	9,948.84	EQUITY	1,908	700	1,108	COMMON	CYBEROPTICS CORP		NR	
503432105	1.48	9,936.68	EQUITY	6,716		6,716	COMMON	WINES MANAGEMENT INC	CONSOLIDATED BONDS 2005	NR	A13
73358TVR9	99.352	9,929.20	MUNIBOND	5,760,000	5,750,000	10,000	MUNICIPAL	PORT AUTH N Y & N J	SPL TAX RFDG-NO 89-2	AA-	A13
638555AU3	99.352	9,936.20	CORPBOND	4,060,000	4,050,000	10,000	CBOND	BANK OF AMERICA CORP	6.125% AMER GEN INSTL CAP A	NR	AAA
196885EB9	99.352	9,936.00	MUNIBOND	10,000		10,000	MUNICIPAL	COLTON CALIF CMNTY FACS DIST	ZERO CPN CIA 6.75%-GARDEN ST	NR	A1
219886353	2.9	9,916.00	EQUITY	98,995	93,575	3,420	PREFERRED	COSPARATE BACKED TRUST CTF5	REV ZERO-CPN-10.05% CIA PJ	AA-	A1
645771EX0	97.842	9,784.20	MUNIBOND	30,000	20,000	10,000	MUNICIPAL	NEW YORK STATE URBAN DEV CORP		AA-	
650035LF6	97.489	9,748.90	MUNIBOND	10,000		10,000	MUNICIPAL				

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74756M102	4.83	7,695.06	EQUITY	1,662	1,662	COMMON	QUALITY DISTRIBUTION INC	NR	
076316G51	103.604	7,666.68	MUNIBOND	540,000	532,600	MUNICIPAL	BEDFORDLY CENT SCH DIST SCH	NR	A42
143905137	3.3	7,659.30	EQUITY	9,921	3,600	CLASS	CARRIAGE SERVICES INC	NR	A42
003665AB8	84.69	7,640.10	CORPBOND	9,000	9,000	COMMON	ABU DHABI NATIONAL ENERGY COMP	NR	AA
40431N104	3.45	7,627.35	EQUITY	56,807	56,366	COMMON	HSW INTERNATIONAL INC	NR	NR
67063W102	11.2	7,627.35	EQUITY	8,623	7,942	COMMON	NUVEEN PREMIUM INCOME	NR	NR
29254A206	5.21	7,617.02	EQUITY	6,581	5,119	COMMON	ENDWAVE CORP NEW	C	NR
713661106	0.322	7,541.56	EQUITY	144,383	120,962	COMMON	PEREGRINE PHARMACEUTICALS INC	C	NR
9252MMBF3	74.83	7,493.00	CORPBOND	10,000	10,000	MEINNOTE	LEHMAN BROS HLDGS INC	D	B3
464993102	1.13	7,417.32	EQUITY	73,965	67,401	COMMON	IGO INC	NR	NR
68654W205	36.303	7,405.81	EQUITY	784	580	COMMON	***ORASCOM TELECOM S A E	D	S3
62496BUK4	58.66	7,404.90	CORPBOND	13,000	13,000	CBONDENV	***LEHMAN ABSOLUTE BUFFER	NR	S3
233162B02	5.24	7,372.68	EQUITY	1,407	1,407	COMMON	DOJ CORP	NR	S3
503459A09	73.1	7,310.00	CORPBOND	10,000	10,000	MEINNOTE	LEHMAN BROS HOLDINGS INC	NR	S3
863111100	72.46	7,246.00	EQUITY	100	100	ADR	KOMERON BANKA AS 1 GDR REP	NR	S3
670683105	26.16	7,242.26	EQUITY	707	450	COMMON	STRATTEC SECURITY CORP	B-	B-
36671D782	11.99	7,241.96	EQUITY	3,797	3,193	COMMON	NUVEEN TEXAS QUALITY INCOME	B-	B-
31866P102	99.8	7,185.60	EQUITY	71,012	70,940	PREFCOV	FREEMONT-MCMORAN COPPER & GOLD	B-	B-
92509B736	19.05	7,143.75	EQUITY	2,460	2,115	COMMON	FIRST BANCORP INC (WE)	B-	B-
39709PCD8	64.7	7,111.09	EQUITY	6,167	6,027	ETFOR	***VANGUARD INDEX FUNDS	A+	A+
147322101	100.068	7,104.88	CORPBOND	60,000	62,900	CBOND	BOEING CAPITAL CORP	A+	A+
2473811Y8	4.68	7,062.12	EQUITY	53,609	52,100	COMMON	CASCADE V-CROTECH INC	NR	NR
424262C01	46	6,946.00	CORPBOND	39,954	24,854	CBOND	DELTA AIR LINES INC DEL	B-	B-
443547101	8.41	6,892.58	EQUITY	3,486	2,670	COMMON	ARISTOTLE CORP NEW	C	C
80403T204	0.61	6,850.91	EQUITY	34,994	23,783	COMMON	DT CORP	B-	B-
52520W283	24.3	6,828.30	EQUITY	4,935	4,554	COMMON	SATURN CUMMINS ENGINE CO INC	BBS	BBS
571157106	6.81	6,810.00	EQUITY	1,000	1,000	PREFERRED	LEHMAN BROS HLDGS INC	NR	NR
524535CX9	8.26	6,789.60	EQUITY	2,990	2,170	COMMON	MARLIN BUSINESS SVCS CORP	C	S3
983962109	48.45	6,783.00	CORPBOND	14,000	14,000	CBONDENV	LEHMAN BROS HOLDINGS	NR	NR
463919103	1.48	6,731.04	EQUITY	9,423	4,875	ADR	XINHUAI MEDIA LTD	C	C
76399107	2.84	6,722.28	EQUITY	2,367	2,367	COMMON	***INTERPIPE POLYMER GROUP INC	NR	NR
460277106	5.81	6,722.03	EQUITY	14,345	13,582	COMMON	ADVENT CLAYMORE GLOBAL CONV	NR	NR
256147101	3.47	6,697.10	EQUITY	31,330	29,400	COMMON	***INTERNATIONAL ROYALTY	NR	NR
46625A698	4.62	6,643.56	EQUITY	2,690	1,252	COMMON	DOCUMENT SECURITY SYSTEMS INC	A	A
55625A402	33.2	6,640.00	EQUITY	200	200	PREFERRED	JPMORGAN CHASE & CO	NR	NR
065187209	8	6,608.00	EQUITY	2,054	1,228	ADR	***MADECO SA	A	A
52620W325	17.49	6,558.75	EQUITY	42,900	42,525	PREFERRED	BAC CAP TR VII	A	Aa3
294268107	7.22	6,498.00	EQUITY	900	900	PREFERRED	LEHMAN BROS HLDGS INC	NR	NR
291525103	10.82	6,477.90	EQUITY	700	100	COMMON	EPLUS INC	C	C
44485C203	1.3	6,477.90	EQUITY	14,123	9,140	COMMON	EMMS COMMUNICATIONS CORP-CL A	NR	NR
80281R888	0.28	6,440.00	EQUITY	23,000	23,000	COMMON	HUMAN PHARMONE SCIENCES INC	C	C
500458A01	63.921	6,392.10	EQUITY	1,896	1,000	PREFERRED	***SANTANDER FINANCE PREFERRED	A+	Aa3
524935AP9	26.53	6,392.50	CORPBOND	25,000	28,463	ADR	***KOMATSU LTD-SPONSORED ADR	D	B3
552738106	5.65	6,378.50	EQUITY	20,520	19,430	COMMON	LEH BROS HOLDINGS INC	NR	NR
693149108	11.72	6,363.96	EQUITY	745	202	COMMON	WFS MUNICIPAL INCOME TRUST-SB	B	B
748823103	6.71	6,300.74	EQUITY	41,915	40,976	COMMON	P A M TRANSPORTATION SERVICES	C	C
367288109	0.09	6,289.74	EQUITY	112,296	42,400	COMMON	PUTNAM MANAGED MUNICIPAL	D	D
125252102	9.04	6,273.76	EQUITY	1,342	649	COMMON	FREEMONT GENERAL CORPORATION	C	C
53860103	3.8	6,239.60	EQUITY	1,642	1,642	COMMON	CFS BANCORP INC	C	C
1712108	2.48	6,217.53	EQUITY	4,542	2,045	COMMON	AVIGEN INC	NR	NR
694552100	6.33	6,121.10	EQUITY	28,276	26,777	COMMON	ALLIED HEALTHCARE	C	C
73941X551	11.85	6,090.90	EQUITY	22,367	21,400	COMMON	PACIFIC MERCANTILE BANCORP	NR	NR
471057109	5.559	6,020.06	EQUITY	6,061	5,000	PREFERRED	PREFERREDPLUS TR	BBS-	BBS-
12498B307	0.99	6,016.23	EQUITY	3,015,542	3,009,465	COMMON	JAPAN EQUITY FUND INC	NR	NR
927676C03	120.072	6,003.60	MUNIBOND	25,000	20,000	COMMON	CBRE REALTY FINANCE INC	AAA	AAA
48205A809	400	6,000.00	EQUITY	15	15	MUNICIPAL	ION MEDIA NETWORKS INC	NR	NR
881575302	21.140	5,841.18	EQUITY	208,377	208,086	ADR	***TESCO PLC-SPONSORED ADR	B	B
165159104	0.62	5,894.98	EQUITY	7,189	7,189	COMMON	CHESAPEAKE CORP	C	C
80410Q207	15.01	5,839.69	EQUITY	389	389	PREFERRED	SATURNS LIMITED	BBS-	BBS-
925458101	35.67	5,814.21	EQUITY	863	700	ADR	***VESTAS WIND SYSTEMS AS	B-	B-
554153106	10.12	5,788.64	EQUITY	7,572	7,300	COMMON	MAC-GRAY CORP		

67080101	10.8	5,777.00	EQUITY	91,855	91,110	545	COMMON	NUTRACEUTICAL INTERNATIONAL	CORP	B+
255519400	7.65	5,768.10	EQUITY	754	754	754	COMMON	DIXIE GROUP INC		B-
73933X807	19.12	5,738.00	EQUITY	4,316	4,016	300	ETF	POWERSHARES EXCHANGE TRADED	FUND TRUST DYNAMIC MID CAP	
903417103	2.02	5,724.88	EQUITY	327,131	324,297	2,834	MLP	U S SHIPPING PARTNERS LP		NR
781846308	13.11	5,702.65	EQUITY	630	195	435	COMMON	RUSH ENTERPRISES INC	CLB	B
336312103	7.49	5,699.89	EQUITY	781	781	781	COMMON	FIRST SECURITY GROUP INC		NR
6564573E2	71.101	5,688.08	MUNIBOND	200,000	192,000	8,000	MUNICIPAL	NORRISTOWN PA GIO RFDG SER A	ZERO CPN CIA 5.33% RADIAN INSD	NR
637372103	32	5,632.18	EQUITY	176	176	176	COMMON	NATIONAL RESEARCH CORP		NR
882203200	312.51	5,625.18	EQUITY	18	18	18	COMMON	TEXTRON INC \$2.08 CV PFD SER A		B+
9207101	10.05	5,597.85	EQUITY	557	557	557	COMMON	AIR T INC		B
140908102	1.76	5,575.68	EQUITY	697	140	3168	COMMON	CARALSTAR INDUSTRIES INC		C
376536108	14.51	5,542.82	EQUITY	882	552,314	382	REIT	GLAUSTONE COMMERCIAL CORP		NR
587376104	9.08	5,511.55	EQUITY	607	500	607	COMMON	MERCANTILE BANK CORP-MICH		NR
256155203	11.66	5,445.22	EQUITY	10,545	10,078	467	ADR	**DR REDDYS LABS LTD		NR
411318AY0	107.816	5,390.80	MUNIBOND	5,000	448,551	2,971	COMMON	HARRIS CNTY TEX HEALTH FACS	ADR	NR
25648T109	1.81	5,377.51	EQUITY	451,522	448,551	2,971	COMMON	DOT HILL SYS CORP	DEV CORP REV SCH HEALTH CARE	NR
46185W109	6.67	5,336.00	EQUITY	4,300	3,500	900	COMMON	JAN INC		NR
52519H7L5	108.72	5,336.00	CORPBOND	5,000	5,000	5,000	COMMON	LEHMAN BANK JUNE 06 ELCD	ELCD ON BASKET OF INDICES	53
8722449103	8.05	5,301.36	EQUITY	796	796	796	COMMON	TIB FINANCIAL CORP		NR
895436103	15.68	5,259.28	EQUITY	53,290	53,290	338	COMMON	TRI-CONTINENTAL CORP	ASSMT	NR
273333Q15	104.768	5,238.40	MUNIBOND	15,000	10,000	5,000	MUNICIPAL	EAST LANSING MICH GIO SPL		NR
516415104	2.37	5,237.70	EQUITY	45,256	43,040	2,210	COMMON	LATTICE SEMICONDUCTOR CORP		NR
36185G509	10.33	5,237.31	EQUITY	92,117	91,810	507	PREFERRED	GMAC LLC	7.375% NOTES DUE 12/18/2044	NR
677862203	55	5,225.00	EQUITY	95	95	95	ADR	**OIL CO LUKOIL SPONSORED ADR	144A	NR
796422Y11	104.102	5,205.10	MUNIBOND	5,000	5,000	5,000	MUNICIPAL	SAN ANTONIO TEX WTR REV	ESCROWED TO MATURITY	NR
34825103	2.08	5,200.00	EQUITY	2,500	122,342	2,500	COMMON	ANGEL TELECOM CORP		NR
29265W207	6	5,200.00	EQUITY	122,982	122,342	630	ADR	**ENEL SOCIETA PER AZIONI	UNSPONSORED ADR	NR
871833X2	102.907	5,145.35	MUNIBOND	5,000	5,000	5,000	MUNICIPAL	SYOSSET NY UN FREE SCH DIST S	CHOCOL DISTRICT BDS 2001 B	NR
67457P309	3.75	5,137.50	EQUITY	1,538	168	1,370	COMMON	OCCAM NETWORKS INC	NEW	NR
18957HBK6	102.287	5,114.35	MUNIBOND	5,000	5,000	5,000	MUNICIPAL	CHINO HILLS CALIF IMPT BD ACT	1915 RFDG-REASSMT DIST	NR
102183AK6	51	5,100.00	CORPBOND	10,000	10,000	10,000	CBOND	ABTIBOWATER INC	MAKE WHOLE CALL	NR
336032AZ8	101.129	5,055.45	CORPBOND	5,000	5,000	5,000	COMMON	FISHER SCIENTIFIC INTL INC	SR SUB NOTE	NR
71437MBQ7	100.871	5,033.55	MUNIBOND	5,000	90,000	5,710	MUNICIPAL	BIOFUEL ENERGY CORP	AGY REV SER D	NR
09064Y109	0.88	5,024.80	EQUITY	95,710	90,000	5,710	COMMON	SAN FRANCISCO CALIF CITY&CNTY	ARPTS COMM INTL ARPTS SECOND	NR
797652M43	100.267	5,013.35	MUNIBOND	5,000	85,000	5,000	MUNICIPAL	NORTH CAROLINA HSG FIN AGY	HOME OWNERSHIP SER 8-A PAC	NR
65820E192	100.187	5,003.85	MUNIBOND	70,000	85,000	5,000	MUNICIPAL	LEHMAN BROTHERS HOLDINGS INC	WKLY FLTR-REF ALLD SIGNAL INC	NR
52617P2N4	25	5,000.00	CORPBOND	60,000	40,000	20,000	MUNIFLT	SPRINGFIELD ARPT AU IL ARPT		NR
850544B55	10.47	5,000.00	MUNIBOND	5,000	473	473	COMMON	AMERICAN BANCORP NJ INC	CPN CIA 7.1%	NR
241E1107	10.47	4,952.31	EQUITY	473	473	473	COMMON	GALVESTON TEX GIO 6TH ZERO		NR
364478NB9	98.695	4,934.80	MUNIBOND	5,000	8,397	892	MUNICIPAL	ANSWERS CORPORATION		NR
00088U108	5.5	4,906.00	EQUITY	9,289	8,397	892	COMMON	TOLEDO OHIO WTRWKS REV RFDG &	INPT MTC	NR
888956JEB	101.805	4,893.47	EQUITY	35,221	34,364	857	COMMON	A D A M INC	SPONSORED ADR REPSTG 1/2 SH	NR
452553308	21.433	4,886.68	MUNIBOND	30,000	25,200	4,800	MUNICIPAL	**IMPALA PLATINUM FLOGS LTD	SPX PRINC PROT INT	NR
5252MCCX3	59.42	4,885.29	EQUITY	288,138	287,911	227	ADR	**LEHMAN BROS HOLDINGS INC	TAX ALLOCATION-SER A	NR
916209AN5	95.659	4,859.40	CORPBOND	7,000	287,911	7,000	CBOND	VALLEJO CA PUB FING AUTH REV	CLASS A	NR
86598Q100	0.2	4,831.90	MUNIBOND	5,000	287,500	5,000	MUNICIPAL	SUN TIMES MEDIA GROUP INC	NEW	NR
744376205	15.3	4,827.40	EQUITY	321,637	287,500	214	COMMON	PSYCHEMEDICS CORPORATION		NR
985387AC6	95.5	4,804.20	EQUITY	764	450	5,000	COMMON	WHITING PETROLEUM CORP	ULTRA TECHNOLOGY PROSHARES	NR
69535M208	2.03	4,764.41	CORPBOND	5,000	60,972	2,347	COMMON	NAVISITE INC		NR
734347R693	46.9	4,736.90	EQUITY	63,319	60,972	2,347	COMMON	PROSHARES TRUST		NR
37042GW28	47.346	4,736.90	EQUITY	1,901	1,800	1,000	CBOND	GMAC LLC		NR
46488N103	0.67	4,728.85	CORPBOND	10,000	84,000	7,055	COMMON	ISCAGEN INC	INC	NR
052553107	11.26	4,692.48	EQUITY	91,055	84,000	7,055	COMMON	BLACKROCK MUNIFIELD PA INSD FO	5% MAND CONV PFD	NR
110384400	51.77	4,659.30	EQUITY	90	11,022	415	CEF	BRISTOW GROUP INC	TRUST UNITS	NR
74355T108	11.588	4,636.20	EQUITY	1,601,851	1,601,451	400	PREFERRED	**PROGRESS ENERGY TRUST	CIO FDC ELCD ON BASKET OF	NR
52521EEN6	92.67	4,593.50	CORPBOND	1,280,000	1,275,000	5,000	COMMON	LEH BROS BANK EQ JAN ELCD	SGY, TWY, NKY BSK PRINC PROT	NR
52517P4M0	66.08	4,625.60	CORPBOND	7,000	7,000	7,000	COMMON	LEHMAN BROS HOLDINGS INC		NR
85573C107	2.63	4,520.91	EQUITY	2,157	400	1,757	COMMON	ORCHID CELLMARK INC		NR
42218Q102	3	4,520.00	EQUITY	11,711	10,771	1,540	COMMON	HEALTH GRADES INC		NR
26740T08	13.35	4,519.10	EQUITY	15,493	15,147	346	COMMON	AMERICAN PACIFIC CORP		NR
45254P102	0.32	4,505.84	EQUITY	67,162	52,800	14,362	REIT	IMPAC MORTGAGE HOLDINGS INC		NR
005056P103	2.57	4,581.75	EQUITY	91,950	80,175	1,775	COMMON	ACTIVITY CORPORATION		NR

693220202	14.22	4,550.40	EQUITY	173,719	173,399	320	COMMON	PHH CORP	NEW	NR
24799A-V5	2.5	4,500.00	CORPOND	180,000		180,000	CBOND	DELTA AIR LINES IND DEL BEB	ESCROW CUSIP	
20081P204	14.24	4,485.60	EQUITY	3,315	3,000	315	ADR	***EMBOTELLADORA ANDINA SA	SPONSORED ADR REPSTG 5 SER A	AA
13068YB2	101.618	4,471.19	MUNIBOND	304,400	300,000	4,400	MUNICIPAL	CALIFORNIA ST DEPT WTR RES PMR	SUPPLY REV SER A	AA3
32744-104	10.8	4,460.40	EQUITY	58,955	58,242	413	COMMON	ANAREN INC	FORMERLY ANAREN MICROWAVE INC	B
91759P106	10.25	4,458.75	EQUITY	435		435	COMMON	UTEK CORP		NR
46120E602	275.53	4,408.48	EQUITY	119,702	119,688	16	COMMON	INTUITIVE SURGICAL INC NEW		NR
21254S-107	9.25	4,375.00	EQUITY	2,700	2,000	700	COMMON	CONVERTED ORGANICS INC		NR
82967N199	0.25	4,338.75	EQUITY	17,355		17,355	WARRANT	WTS SIRIUS XM RADIO INC	WARRANT TO PURCHASE CLASS A	AA
16759ZU25	86.282	4,313.10	MUNIBOND	5,000	5,000	5,000	MUNICIPAL	CHICAGO ILL O HARE INTL APT	REV 2ND LIEN PASSENGER FACD	AA3
194014106	17.91	4,288.40	EQUITY	115,890	115,650	240	COMMON	COLFAX CORPORATION		NR
925802104	1.83	4,283.90	EQUITY	8,103	5,776	2,330	COMMON	VICAL INC	FUND TRUST SHS BEN N-T F-SE	C
725935X581	47.13	4,241.70	EQUITY	6,938	6,848	90	ETF	POWERSHARES EXCHANGE TRADED		C
12592V105	7.87	4,226.17	EQUITY	30,698	30,147	551	COMMON	CKX INC		C
746228303	5.89	4,170.12	EQUITY	115,468	118,790	708	COMMON	PURE CYCLE CORPORATION		NR
456463108	21.59	4,166.87	EQUITY	193		193	ADR	***INDUSTRIAS BACHOCO SAS DE	CV SPONSORED ADR REPSTG 12	C
220324300	0.835	4,148.56	EQUITY	106,360	101,400	4,960	COMMON	CORTEX PHARMACEUTICALS INC NEW		C
20441W104	45.5	4,140.50	EQUITY	411	320	91	ADR	***COMPANIA DE BEBIDAS DAS	AMERS AMBEV SPONSORED ADR	B+
892610108	39.21	4,128.68	EQUITY	6,416	6,308	108	COMMON	TEXAS PACIFIC LAND TRUST	SUB-SHARE CTFS	NR
2638228F8	103.157	4,126.28	MUNIBOND	4,000		4,000	MUNICIPAL	DUBLIN CALIF IMPT BD ACT 1915	DS* 91-1 BANK QUALIFIED	D
92923C104	0.13	4,119.05	EQUITY	167,774	76,069	31,885	COMMON	WCI COMMUNITIES INC	DR REVERSE EXCH NTS CJE	D
5249083H1	102.21	4,088.40	CORPOND	4,000		4,000	CBOND	LEHMAN BROS HOLD NGS INC	INCOME SECS INC	D
61745P674	13.2	4,087.00	EQUITY	8,118	7,813	305	COMMON	MORGAN STANLEY	SPONSORED ADR REPSTG F SHS	B-
59520105	40.86	4,086.00	EQUITY	8,359	8,259	100	ADR	***BANCO DE CHILE	INC	C
911922102	40.4	4,080.40	EQUITY	397	266	101	COMMON	UNITED STATES LIME & MINERALS		B-
61748AAE5	47.381	4,074.75	CORPOND	1,282,300	1,253,400	9,900	CBOND	MORGAN STANLEY		A
92932Q102	5.77	4,039.00	EQUITY	1,403	700	700	COMMON	WSI INDS INC	6% PFD CJE 04/22/2053	B+
525E+204	0.05	4,031.65	EQUITY	219,183	138,550	90,633	PREFERRED	LEHMAN BRO HLD CP TR V	AUTH REV REP SPL PURD DELTA	CAA2
525E+104	29.51	4,013.56	EQUITY	74,630	74,394	135	ADR	***BT GROUP PLC	NEW	NR
423308KH6	5	4,000.00	MUNIBOND	80,000		80,000	MUNICIPAL	HILLSBOROUGH CNTY FLA AVATION	GROUP INC ADR	Ba1
503459307	1.2	3,952.40	EQUITY	29,342	26,040	3,302	COMMON	LA JOLLA PHARMACEUTICAL CO		C
74138B105	0.07	3,934.00	EQUITY	56,200		56,200	COMMON	PREVIO INC		C
89582M100	5.549	3,884.30	EQUITY	152,805	152,106	700	ADR	***SUMITOMO MITSUBI FINANCIAL		C
4588K104	0.012	3,840.00	EQUITY	330,400	10,400	323,000	COMMON	INTERMET CORP	DR SHS REP 1/10 OF SHS OF	Ba1
195872403	20.2	3,836.00	EQUITY	190		190	PREFERRED	COLONIAL PROPERTIES TRUST	REPSTG 5 SHS	B
195006308	93.08	3,816.28	EQUITY	576	535	41	ETF	***CATION INC-ADR NEW	MEXICAN PESO SHS ETF	A++
23130H107	93.08	3,816.28	EQUITY	576		576	ADR	CURRENCYSHARES MEXICAN PESO TR	MEDIUM TERM NTS	NR
525MCAF4	76.31	3,815.50	CORPOND	5,000		5,000	MED-NOTE	LEHMAN BROS HLOGS INC	COMMON UNIT REP L LIMITED	NR
86183Q100	15.21	3,802.50	EQUITY	655,858	655,609	250	MPL	JTS STONEMOR PARTNERS LP		NR
40883P105	0.82	3,782.00	EQUITY	182,311	146,211	6,100	COMMON	RIANA BIOSCIENCES INC		NR
52453G105	12.59	3,777.00	EQUITY	1,400	1,100	300	COMMON	LEGACY BANCORP INC	QC-CLA	A+
871130AB6	125.75	3,772.60	CORPOND	3,000		3,000	CBOND	SYBASE INC	SUBNT CONV	A+
313566794	1.5	3,750.00	EQUITY	314,031		2,500	PREFERRED	FEDERAL NATL MTG ASSN	PFD SER O VAR RATE	C
422357103	0.02	3,748.00	EQUITY	187,400	311,531	187,400	ADR	HEARTLAND PARTNERS LP	UNIT LTD PARTNERSHIP INT	AA3
40311102	4.11	3,699.00	EQUITY	900		900	COMMON	ARGYLE SECURITY INC	INCOME FUND	A+
481368102	12	3,648.00	EQUITY	2,754	2,450	304	COMMON	INVESTMENT GRADE MUNICIPAL		B-
3830106	2.61	3,604.41	EQUITY	127,275	125,894	1,39*	COMMON	ABRAXAS PETROLEUM CORP	AUTH DEDICATED TAX REV SR LIEN	AA
93877MAS5	103.055	3,601.98	MUNIBOND	235,000	231,400	2,600	MUNICIPAL	WASHINGTON DC CONVENTION CTR	CALIF	NR
811460103	17	3,587.00	EQUITY	650	439	211	COMMON	UNITED SECURITY BANCSHARES	SPONSORED ADR REPSTG 5 SER B	NR
29081P303	16.23	3,570.60	EQUITY	220		220	ADR	***EMBOTELLADORA ANDINA SA	COMMON	NR
452519101	0.67	3,548.25	EQUITY	119,981	113,756	5,225	COMMON	IMMTECH PHARMACEUTICALS INC	S&P GSCI COMMONITY INDEXED	A
46428R107	52.63	3,526.21	EQUITY	7,902	7,835	67	ETF	ISHARES	7.25% ENHANCED TR PFD	C
17311U200	15.3	3,519.00	EQUITY	50,800	90,570	230	PREFERRED	CITIGROUP CAP XIX	FORMERLY INNOVATA CORP	B
457642205	2.82	3,516.54	EQUITY	101,247	100,000	1,247	COMMON	INNOVATA ISOGEN INC	10%	A+
52908U103	3.93	3,479.05	EQUITY	885		885	COMMON	VOYAGER LEARNING COMPANY		C
225302AG3	86.875	3,475.00	CORPOND	3,025,000	3,021,000	4,000	CBOND	CREDENCE SYS CORP SR SS CV 3.5		AA3
448954107	1.3	3,455.40	EQUITY	2,658		2,658	COMMON	HYPERDYNAMICS CORP	FIN AUTH FUTURE TAX SECD BCS	NR
849718NFO	104.04	3,433.32	MUNIBOND	150,000	146,700	3,300	MUNICIPAL	NEW YORK NY CITY TRANSITIONAL	CLASS B	NR
824758207	9.27	3,383.55	EQUITY	242,201	241,836	365	COMMON	MUELLER WATER PRODUCTS INC		AA3
841253104	1.09	3,382.27	EQUITY	30,953	27,850	3,103	COMMON	NEUROMETRIX INC		NR
060505BFO	88.95	3,380.10	CORPOND	539,000	535,200	400	COMMON	BANK OF AMERICA CORP		AA3
31678A103	8.39	3,352.00	EQUITY	400		400	COMMON	FIFTH ST FIN CORP		NR
90335C100	3.36	3,343.20	EQUITY	1,895	900	995	COMMON	U S HOVE SYSTEMS INC		B-

739289105	3.69	2,613.44	EQUITY	563	593	COMMON	POWER MEDICAL INTERVENTIONS	INC	NR
41597	2,495.82	EQUITY	5,820	60	ADR	SPONSORED ADR REPSTG 1/2 SH	SPONSORED ADR REPSTG 1/2 SH	MUNICIPAL FUND 4 INC	NR
670844105	10.09	2,492.23	EQUITY	247	COMMON	NUVEEN PREMIUM INCOME	GERMAN AMERICAN BANKCORP INC		B+
373865104	13.16	2,474.08	EQUITY	188	COMMON	ISHARES TRUST	PUERTO RICO COMWLTTH CUSTODY	RCPTS SER 2009-0 CPN 5.13%	BBB+
464287325	52.32	2,459.04	EQUITY	12,743	ETIF	RELIV INTERNATIONAL INC	ADRI NEW		B
745145DL3	104.116	2,429.02	MUNIBOND	2,333	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		D
29769R102	5.08	2,423.16	EQUITY	5,477	ADR	APOLLO RESOURCES INTERNATIONAL	APOLLO RESOURCES INTERNATIONAL		NR
7562R100	5.06	2,421.62	EQUITY	4,556	COMMON	PUBLIC STORAGE	PUBLIC STORAGE		NR
46120402E	4.02	2,412.00	EQUITY	950	COMMON	ONEX CORPORATION	ARGON INC		NR
677007106	0.12	2,400.00	EQUITY	20,000	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
95754110E	0.7	2,398.20	EQUITY	465,225	COMMON	ASSETBK	ASSETBK		B
50382JAA6	0.16	2,376.40	EQUITY	1,486,500	COMMON	APOLLO RESOURCES INTERNATIONAL	APOLLO RESOURCES INTERNATIONAL		NR
73622107	0.001	2,374.55	EQUITY	2,375,050	COMMON	ADRI NEW	ADRI NEW		NR
10198208	23.718	2,371.90	EQUITY	100	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
74460D729	24.95	2,370.25	EQUITY	8,305	COMMON	APOLLO RESOURCES INTERNATIONAL	APOLLO RESOURCES INTERNATIONAL		NR
69272K103	23.422	2,342.20	EQUITY	213,940	COMMON	ADRI NEW	ADRI NEW		NR
4.01E+112	14.37	2,318.57	EQUITY	1,983	COMMON	ONEX CORPORATION	ARGON INC		NR
05459N100	3.12	2,289.44	EQUITY	33,031	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
745145DM1	42.11	2,273.94	EQUITY	2,333	COMMON	ADRI NEW	ADRI NEW		NR
31001100	23.384	2,268.24	EQUITY	54	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
1885108	55	2,255.00	EQUITY	331,142	COMMON	APOLLO RESOURCES INTERNATIONAL	APOLLO RESOURCES INTERNATIONAL		NR
502175508	22.621	2,250.00	EQUITY	41	COMMON	ADRI NEW	ADRI NEW		NR
525175C65	25	2,246.65	EQUITY	98	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
9119108	22.621	2,246.65	EQUITY	98	COMMON	ADRI NEW	ADRI NEW		NR
53484705	25.14	2,187.19	EQUITY	2,467	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
96420A103	0.27	2,187.00	EQUITY	23,450	COMMON	ADRI NEW	ADRI NEW		NR
92977V206	9.4	2,171.40	EQUITY	17,056	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
74559A103	10.8	2,160.00	EQUITY	280	COMMON	ADRI NEW	ADRI NEW		NR
804764AG2	107.825	2,155.50	EQUITY	1,323,000	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
25154K809	42.92	2,145.00	EQUITY	55,132	COMMON	ADRI NEW	ADRI NEW		NR
45253H101	5.07	2,134.47	EQUITY	115,056	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
22942101	0.69	2,104.95	EQUITY	31,381	COMMON	ADRI NEW	ADRI NEW		NR
464287572	61.7	2,097.80	EQUITY	31,347	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
530555200	29.85	2,063.20	EQUITY	90	COMMON	ADRI NEW	ADRI NEW		NR
5252M0BK2	52.33	2,053.20	EQUITY	20	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
619718109	4.17	2,080.83	EQUITY	4,000	COMMON	ADRI NEW	ADRI NEW		NR
87307X104	0.1	2,076.00	EQUITY	1,340	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
92857WAA2	103.289	2,065.78	EQUITY	20,760	COMMON	ADRI NEW	ADRI NEW		NR
562268905	0.03	2,059.35	EQUITY	35,000	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
280597105	3.5	2,051.00	EQUITY	58	COMMON	ADRI NEW	ADRI NEW		NR
888314101	0.25	2,043.25	EQUITY	1,000	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
65080T102	5.5	2,040.75	EQUITY	5,934	COMMON	ADRI NEW	ADRI NEW		NR
68738C786	58.08	2,032.80	EQUITY	7,820	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
524038106	0.04	2,030.00	EQUITY	50,000	COMMON	ADRI NEW	ADRI NEW		NR
571748AP7	98.838	1,976.76	EQUITY	2,000	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
922042858	34	1,972.00	EQUITY	278,526	COMMON	ADRI NEW	ADRI NEW		NR
30216C101	7.186	1,968.96	EQUITY	677	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
52523J453	0.2	1,965.00	EQUITY	21,445	COMMON	ADRI NEW	ADRI NEW		NR
928917106	3.84	1,954.56	EQUITY	63,706	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
879403707	25	1,925.00	EQUITY	577	COMMON	ADRI NEW	ADRI NEW		NR
80281R905	18.65	1,920.35	EQUITY	281,968	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
650310107	0.75	1,893.75	EQUITY	92,664	COMMON	ADRI NEW	ADRI NEW		NR
32523Q403	2.5	1,892.50	EQUITY	1,481	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
911805109	2.05	1,875.82	EQUITY	3,112	COMMON	ADRI NEW	ADRI NEW		NR
138236100	9.57	1,875.72	EQUITY	186	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
362409307	20.27	1,864.84	EQUITY	92	COMMON	ADRI NEW	ADRI NEW		NR
04301Q100	0.81	1,858.95	EQUITY	15,447	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
39167B102	9.34	1,858.66	EQUITY	72,752	COMMON	ADRI NEW	ADRI NEW		NR
739367771	18.52	1,852.00	EQUITY	100	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
504905100	1.05	1,850.76	EQUITY	1,746	COMMON	ADRI NEW	ADRI NEW		NR
69913A108	0.169	1,828.50	EQUITY	11,503	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR
52517P7B1	91.15	1,823.03	EQUITY	2,000	COMMON	ADRI NEW	ADRI NEW		NR
882375107	3.04	1,825.76	EQUITY	595	COMMON	WELLS FARGO TECHNOLOGIES INC-CL A	WESTELL TECHNOLOGIES INC-CL A		NR

1031103	1,800.00	EQUITY	174,718	174,828	90	COMMON	ASP INDUSTRIES INC	NR	C
473155A13	1,800.00	MUNIBOND	10,000	10,000	10,000	MUNICIPAL	JEFFERSON CO MO IDA 1ST MTG RV	NR	C
410232100	1,799.96	EQUITY	2,998	2,000	896	COMMON	HANDLOMAN CO	NR	C
897051108	1,779.35	EQUITY	37,414	30,000	7,414	COMMON	TRONOX INC	NR	C
870195104	1,771.58	EQUITY	133	133	133	COMMON	***SWEDBANK AB	NR	C
21832102	1,739.01	EQUITY	126,183	125,000	1,183	COMMON	CORCEPT THERAPEUTICS INC	NR	C
46048V108	1,731.80	EQUITY	8,721	63	8,658	COMMON	INTERNATIONAL TEXTILE GROUP	NR	C
810747J81	1,730.84	MUNIBOND	2,000	2,000	2,000	MUNICIPAL	MONROE CNTY NY C/A ZERO CPN	NR	C
18449C302	1,712.50	EQUITY	250	250	250	COMMON	CLEAN DIESEL TECHNOLOGIES INC	NR	C
90066V103	1,682.28	EQUITY	466	466	466	COMMON	BIOSPHERE MEDICAL INC	NR	C
69336T105	1,672.00	EQUITY	44	44	44	COMMON	PHI INC	NR	C
67072M301	1,662.99	EQUITY	89,114	84,850	4,264	COMMON	NUVELO INC	NR	C
200380103	1,652.27	EQUITY	165,227	165,227	165,227	COMMON	COMPED BANCORP INC	NR	C
285062204	1,640.14	EQUITY	328,029	328,029	328,029	COMMON	ELECTRO BRAIN INTL CORP NEW	NR	C
50063B104	1,639.44	EQUITY	23,868	23,670	198	COMMON	KOREA EQUITY FUND INC	NR	C
277198101	1,635.66	EQUITY	104	104	104	COMMON	EASTERN VIRGINIA BANKSHARES	NR	C
25620R105	1,633.84	EQUITY	8,771	8,700	71	MLP	DORCHESTER MINERALS LP	NR	C
683818207	1,624.10	EQUITY	218	218	218	COMMON	OPTELCOM NKF INC	NR	C
25163U204	1,605.50	EQUITY	33,045	32,950	95	PREFERRED	DEUTSCHE BK CAP FDG TR VIII	NR	C
871655108	1,602.49	EQUITY	16,109	15,270	839	COMMON	SYRIS SOLUTIONS INC	NR	C
63466S109	1,581.85	EQUITY	85	85	85	COMMON	NATIONAL BANKSHARES INC-VA	NR	C
55188205	1,572.10	EQUITY	97,714	97,635	79	PREFERRED	BAC CAPITAL TRUST II	NR	C
211919106	1,567.50	EQUITY	7,371	5,946	1,425	COMMON	CONVERA CORP	NR	C
09063H206	1,535.20	EQUITY	80	80	80	PREFERRED	BIOMED REALTY TRUST INC	NR	C
25143Q658	1,532.00	EQUITY	200	200	200	COMMON	DEUTSCHE BK AG LONDON	NR	C
62845B104	1,506.82	EQUITY	982	801	181	ETFOR	MUTUALFIRST FINL INC	NR	C
890E+107	1,493.93	EQUITY	493	10,000	493	ADR	TONGJITANG CHINESE MEDICINE	NR	C
714157104	1,478.86	EQUITY	10,632	10,000	632	COMMON	PERMA-FIX ENVIRONMENTAL	NR	C
73936X401	1,475.38	EQUITY	63,656	63,765	71	ETF	POWERSHARES EXCHANGE-TRADED	NR	C
8272108	1,470.28	EQUITY	5,326	5,000	326	COMMON	AFFIRMATIVE INSURANCE HOLDINGS	NR	C
464286624	1,469.16	EQUITY	42	42	42	ETF	IS-HARES INC	NR	C
287451101	1,465.95	EQUITY	140,077	133,304	9773	COMMON	DYADIC INTERNATIONAL INC	NR	C
45031X204	1,464.99	EQUITY	1,039	1,039	1,039	COMMON	ISTA PHARMACEUTICALS INC	NR	C
5252M0G73	1,463.13	CORPBOND	2,300,000	2,298,300	1,700	CORBOND	LEH BRGS HOLDINGS	NR	C
656531109	1,448.85	EQUITY	13,098	12,908	190	COMMON	NORTHERN OIL & GAS INC	NR	C
45651A101	1,438.85	EQUITY	231,629	26,079	205,550	COMMON	INTERNATIONAL FIGHT LEAGUE INC	NR	C
92517P629	1,376.20	CORPBOND	2,000	2,000	2,000	CORBOND	LEHMAN BROS HOLDINGS INC	NR	C
200334100	1,372.00	EQUITY	13,757	13,617	140	COMMON	COMDISCO HOLDING COMPANY INC	NR	C
290161307	1,362.34	EQUITY	263	263	263	COMMON	LOYALTY CORP	NR	C
87666109	1,359.75	EQUITY	9,484	8,259	1,225	COMMON	BEVERLY HILLS BANCORP INC	NR	C
37228P507	1,354.95	EQUITY	124,198	70,000	54,198	COMMON	GENITOPE CORPORATION	NR	C
74347R776	1,352.40	EQUITY	53	30	23	ETF	PROSHARES TRUST	NR	C
66304M105	1,343.18	EQUITY	31,280	31,046	234	COMMON	NORTH VALLEY BANCORP-CALIF	NR	C
276534104	1,341.51	EQUITY	75,866	73,768	97	COMMON	***TECHNIP	NR	C
378548209	1,337.47	EQUITY	176,923	175,800	23	ADR	EASTERN INSURANCE HOLDINGS INC	NR	C
40712101	1,337.04	EQUITY	72	72	72	COMMON	ARK RESTAURANTS CORP	NR	C
878895101	1,335.95	EQUITY	55	55	55	COMMON	TECUMSEH PRODUCTS CO-CL B	NR	C
829214105	1,323.51	EQUITY	2,443	1,800	643	COMMON	SIMULATIONS PLUS INC	NR	C
871630109	1,313.22	EQUITY	12,773	11,755	1,018	COMMON	SYNTROLEUM CORP	NR	C
879707208	1,294.56	EQUITY	207,592	207,024	568	COMMON	TELLULAR CORP NEW	NR	C
902636109	1,285.86	EQUITY	92,899	82,160	739	COMMON	UCN INC	NR	C
913287108	1,280.00	EQUITY	8,400	8,400	8,400	COMMON	UNITECH CORP	NR	C
17162W206	1,277.35	EQUITY	508	448	59	ADR	***CIBA SPECIALTY CHEMICALS	NR	C
576631208	1,275.40	EQUITY	2,224	2,200	24	ETF	WIRELESS HOLDERS TR	NR	C
32158107	1,274.00	EQUITY	196	186	10	REIT	AVREIT	NR	C
49446R859	1,274.00	EQUITY	31,570	31,500	70	PREFERRED	KIMCO REALTY CORP 6.65% SER F	NR	C
53404M201	1,260.00	EQUITY	863	830	63	PREFERRED	LINCOLN NATL CAP VIL VI	NR	C
889039103	1,259.22	EQUITY	93	93	93	COMMON	TODD SHIPYARDS CORP	NR	C
349882300	1,250.64	EQUITY	579	579	579	REIT	FORWARD INDUSTRIES INC-NY	NR	C
917286100	1,250.20	EQUITY	9,003	9,933	70	REIT	URSTADT BIOLOGIE PROPERTIES INC	NR	C
727664104	1,250.00	EQUITY	10,000	10,000	10,000	COMMON	PLATINUM RESEARCH	NR	C
47030M106	1,236.50	EQUITY	565	500	65	ADR	***JAMES HARDIE INDS NV	NR	C
309919105	1,216.70	EQUITY	70	70	70	ETF	FIRST TRUST ETF	NR	C

872382108	15.14	1,211.20	EQUITY	3,103	3,023	80	RTUST	TEL OFFSHORE TRUST-UBI	NR
774678403	9.29	1,207.70	EQUITY	1,754	1,624	130	COMMON	ROCKY MOUNTAIN CHOCOLATE	B
53417802	18	1,205.00	EQUITY	1,067	1,000	57	PREFERRED	LINCOLN NATIONAL CORP	A-
94079203	17.97	1,203.99	EQUITY	18,712	16,545	57	PREFERRED	WELLS FARGO CAP TRUST IX	A
337616104	10.06	1,197.14	EQUITY	1,495	1,376	116	COMMON	FIRSTBANK CORP-MICH	NR
760097766	13.45	1,197.05	EQUITY	151,360	151,271	89	PREFERRED	***ROYAL BK SCOTLAND GROUP PLC	A
644570101	0.01	1,174.39	EQUITY	117,438		142	COMMON	NEW HAMPSHIRE SAVINGS BANK	C
800422107	8.27	1,174.34	EQUITY	142		142	COMMON	JOHN S SANFILIPPO & SON INC	
M2195W105	0.68	1,156.68	EQUITY	6,025	3,324	1,701	REIT	***CELL KINETICS LTD	B
892434102	7.95	1,144.80	EQUITY	3,144	3,000	144	COMMON	FAC COMMERCIAL TRUST-SBI	B
462684101	3.94	1,142.60	EQUITY	390	102	290	COMMON	INDEX CORP	C
86221100	9.7	1,134.90	EQUITY	125	103	117	COMMON	BARNWELL INDUSTRIES INC	B
62430407	102.976	1,132.73	MUNIBOND	125,000	123,900	1,103	MUNICIP	AUSTIN TEX INDPT SCH DIST GO R	AA+
4418126A6	102.649	1,129.13	CORPBOND	1,325,000	1,323,900	1,100	CBOND	HOUSEHOLD FINANCE CORP	AA-
903007205	18.56	1,113.60	EQUITY	28,082	28,022	60	PREFERRED	USB CAPITAL VII	AA-
701492100	19.11	1,108.38	EQUITY	58		58	COMMON	PARKVALE FINANCIAL CORP	A+
729196AM3	95	1,076.35	CORPBOND	1,135	2	1,133	CBOND	PLANT CORP	WR
50215P100	12.35	1,074.45	EQUITY	57,687	57,600	87	COMMON	LSB CORPORATION	B-
370442741	14.135	1,060.12	EQUITY	775	700	75	PREFCONV	GENERAL MOTORS CORP	NR
150870202	42.26	1,056.50	EQUITY	625	600	25	PREFCONV	CS-JANESE CORP DEL	
15248J100	10.39	1,048.38	EQUITY	1,073	972	131	COMMON	COHEN & STEERS WORLDWIDE RLTY	
871028108	103.603	1,043.00	EQUITY	136,569	136,469	100	MLP	OSG AMERICA LP	NR
316780304	14.63	1,039.73	EQUITY	1,500	1,429	71	ASSET-BK	SMART 92.5 G-GCMG SERIES 305	AAA
36642106	0.66	1,025.64	EQUITY	5,854	4,100	1,554	PREFERRED	FIFTH THIRD CAP TR VII	A-
44106M508	12.749	1,019.92	EQUITY	780	700	80	COMMON	ANTARES PHARM INC	NR
373537410	0.029	1,011.02	EQUITY	73,863	39,100	34,863	COMMON	HOSPITALITY PTYS TR	AAA
472310101	0.15	1,008.30	EQUITY	9,667	2,945	6,722	COMMON	***SCOTTISH RE GROUP LIMITED	A-
500117106	1	1,000.00	EQUITY	1,000		1,000	COMMON	***OIL INC	NR
87675P102	1	1,000.00	EQUITY	1,000		1,000	COMMON	XODIAK ENERGY INC	Baa2
841876107	1.11	992.34	EQUITY	9,543	8,549	894	COMMON	TEMPE TRANSIT AUTHORITY INC	NR
708430103	29.86	985.36	EQUITY	33		33	COMMON	NEW AMERICA HIGH INCOME FUND	C
390748200	27	972	EQUITY	36		36	COMMON	PENNS WOODS BANCORP INC	B+
397624206	55.73	947.41	EQUITY	17		17	COMMON	GREAT LAKES RECREATION CO-NEW	C
186873102	2.12	941.28	EQUITY	1,444	1,030	444	COMMON	GREIF INC	NR
731622102	4.51	938.08	EQUITY	208		208	COMMON	COACHMEN INDUSTRIES INC	NR
865646103	4.65	930	EQUITY	200		200	COMMON	POWERO IT SOLUTIONS INC	C
2684F102	10.5	924	EQUITY	86		86	COMMON	SUMMER INFANT INC	NR
M25025100	1.436	920.47	EQUITY	53,530	52,889	641	COMMON	ESB FINANCIAL CORP	A-
52517P3S3	91.06	910.6	CORPBOND	1,000		1,000	MEBNOTE	***ECOTEL LTD	NR
80862K104	1.17	910.25	EQUITY	22,678	21,900	778	COMMON	LEHMAN BROS HLDGS INC MTN BE P	B3
744600273	20.2	909	EQUITY	2,045	2,000	45	PREFERRED	SOICLONE PHARMACEUTICALS INC	C
449730103	0.83	906.36	EQUITY	219,002	217,910	1,092	COMMON	PUBLIC STORAGE	Baa2
59331W104	1.32	901.56	EQUITY	60,683	60,000	683	COMMON	L-VARY INC	NR
74727A104	14	885	EQUITY	64		64	COMMON	PFF BANCORP INC	A
52517P5M9	86.98	889.8	CORPBOND	1,000		1,000	MEBNOTE	QOR HOLDINGS INC	B
33761X107	4.46	887.54	EQUITY	539	390	199	COMMON	LEHMAN BROS HLDGS INC	B3
396433A06	89.5	885	CORPBOND	1,099,000	1,098,000	1,000	CBONDENV	FRISTITY FINANCIAL CORP	NA
318456202	9.2	846.4	EQUITY	92		92	COMMON	GRIFFON CORP	NA
42722X106	14.01	840.6	EQUITY	60		60	COMMON	FIRST CITIZENS BANC CORP	NR
63540T200	9.3	837	EQUITY	3,860	3,800	90	PREFERRED	HERITAGE FINANCIAL CORP-WASH	A-
926555103	8.3	830	EQUITY	100		100	COMMON	NATIONAL CITY CAP TR II	B-
592142103	1.83	818.32	EQUITY	319,624	319,500	424	COMMON	VIDEO DISPLAY CORP	B-
82531L106	3.63	816.75	EQUITY	57,725	57,500	225	COMMON	METROPOLITAN HEALTH NETWORKS	NR
19205103	21.49	816.24	EQUITY	38		38	COMMON	VERSO PAPER CORP	NR
465641707	2	816	EQUITY	148,266	147,860	406	COMMON	ALLIANCE FINANCIAL CORP	B+
66800103	1,777	813.86	EQUITY	372,233	371,775	458	COMMON	TERIS INC	B+
268170506	8.08	809	EQUITY	4,397	4,287	100	REIT	***BANCORP	NR
976626305	80.87	808.7	EQUITY	10		10	PREFERRED	DYNEX CAP INC	B-
367289104	1,365	808.08	EQUITY	2,387,275	2,396,693	592	COMMON	WISCONSIN POWER & LIGHT CO	Baa1
69367F306	0.7	805	EQUITY	1,180	30	1,150	PREFERRED	***GASTAR EXPLORATION LTD	NR
336382103	11.01	792.72	EQUITY	72		72	COMMON	FTV INC	NA
40424G108	11.57	786.76	EQUITY	4,068	4,000	58	COMMON	FLEXSTEEL INDUSTRIES INC	B-
								HMM FINANCIAL INC	B-

4337101	5.24	775.52	EQUITY	148	148	148	COMMON	ACCESS NATIONAL CORPORATION	NR
361860301	10.88	772.34	EQUITY	20,900	20,827	73	COMMON	GMAC LLC	B-
808760102	3.6	770.4	EQUITY	10,590	10,376	214	COMMON	SCIENTIFIC LEARNING CORP	NR
54754V105	3.85	770	EQUITY	6,791	6,591	200	COMMON	NEW MOTION INC	A-
55187207	19.7	768.3	EQUITY	50,791	50,752	39	PREFERRED	BAC CAPITAL TRUST I	C
74730W907	8.35	768.2	EQUITY	98	6	92	COMMON	QUADRAMED CORPORATION	D
9.08E+109	0.305	765.39	EQUITY	153,371	292	153,079	COMMON	BIOMEDICAL WASTE SYSTEMS INC	B-
748203106	0.082	761.79	EQUITY	105,091	92,804	12,287	COMMON	***QUEBECOR WORLD INC	C
4848107	3.8	760	EQUITY	225	25	200	COMMON	ACORN ENERGY INC	NR
23254L108	1.21	755.34	EQUITY	25,824	25,000	524	COMMON	CYCLACEL PHARMACEUTICALS INC	A+ Aa3
78137106	2	746	EQUITY	2,373	2,000	373	COMMON	BELL MICROPRODUCTS INC	NR
903305209	18.59	743.6	EQUITY	67,037	56,897	40	PREFERRED	USB CAPITAL XII	B-
435902104	1.3	742.3	EQUITY	53,349	52,778	571	COMMON	HOLLISEN PHARMACEUTICALS	A+
M87860104	9.01	738.82	EQUITY	2,895	2,813	82	COMMON	***MAGAL SECURITY SYSTEMS LTD	C
3624U106	3.64	728	EQUITY	200	1,000	200	COMMON	GSI TECHNOLOGY	NR
29270U100	7.15	715	EQUITY	1,100	1,000	100	COMMON	ENERGY RECOVERY INC	NR
963801105	4.63	713.02	EQUITY	3,754	3,600	154	COMMON	WHITE ELECTRIC DESIGNS CORP	B-
11130P104	11.88	712.8	EQUITY	860	800	80	ETF	BROADBAND HOLDERS TR	NR
650194107	705.8	705.8	EQUITY	36	36	36	COMMON	OLD POINT FINANCIAL CORP	A-
25406P200	13.3	704.9	EQUITY	61,553	61,500	53	PREFERRED	DILLARDS CAPITAL TRJST I	B-
37940G109	-35	703.35	EQUITY	10,521	10,000	521	COMMON	GLOBALSCAPE INC	B3
69811Q105	0.3	703.2	EQUITY	475,342	472,988	2,344	COMMON	PANACOS PHARMACEUTICALS INC	NR
824543102	6.25	701.25	EQUITY	85	85	85	COMMON	SHION INDUSTRIES INC	B-
74460D232	17.52	700.8	EQUITY	173	133	40	PREFERRED	PUBLIC STORAGE	NR
G0450A147	18.8	699.3	EQUITY	2,037	2,000	37	PREFERRED	ARCH CAPITAL GROUP LTD	Baa1
172922106	23.99	695.71	EQUITY	29	29	29	COMMON	CITIZENS & NORTHERN CORP	NR
19246G108	13.9	695	EQUITY	2,490	2,440	50	COMMON	COHEN & STEERS DIVIDEND MAJORS	B-
87160G107	2.079	694.38	EQUITY	434	100	354	COMMON	SYNERGETICS USA INC	NR
760911107	4.43	691.08	EQUITY	41,713	41,557	156	COMMON	RESEARCH FRONTIERS INC	C
148881105	4.77	688.88	EQUITY	1,144	1,000	144	COMMON	CATALYST SEMICONDUCTOR INC	B-
359081106	C.007	680.4	EQUITY	98,201	1,000	97,201	COMMON	FRONTIER INSURANCE GROUP INC	B3B+
677415408	97.125	679.87	EQUITY	7	1,000	7	PREFERRED	OHIO POWER CO 4.50% PFD	NR
890212106	5.05	677.8	EQUITY	152,512	152,400	112	COMMON	OVERHILL FARMS INC	A2
617460205	10	670	EQUITY	76,829	76,752	67	PREFERRED	***MORGAN STANLEY CAP TR III	NR
M5364E104	3.299	659.8	EQUITY	6,400	6,200	200	COMMON	***INCREMAIL LTD	NR
14057E308	12.84	654.84	EQUITY	17,759	17,708	51	PREFCONV	CAPSTEAD MORTGAGE CORP-\$1.26	A
212172100	2.24	654.08	EQUITY	43,292	43,000	292	COMMON	HEARSCO CORP	A
415864107	41.92	628.8	EQUITY	1,136,292	1,136,277	15	COMMON	LEANDER TEX INDPT SCH DIST GO	AAA
521940P11	49.05	624.65	MUNIBOND	60,000	58,700	1,300	COMMON	CHELSEA THERAPEUTICS	NR
90328S500	3.52	622.64	EQUITY	9,043	8,871	172	COMMON	EASYLINK SERVICES	NR
163428105	3.1	620	EQUITY	422	222	200	COMMON	HRPT PROPERTIES TRUST	Baa3
277558106	3.29	618.52	EQUITY	20,188	20,000	188	COMMON	***ASP HOLDINGS LIMITED	A2
40426W309	18	612	EQUITY	34	34	34	ADR	BURLINGTON NRTN RR CO BONDS	NR
92934F104	6.74	606.6	EQUITY	90	90	90	ADR	***GOLDEN FORTUNE INVESTMENTS	B+
121899CE6	100.764	604.58	CORPBOND	600	600	600	CEOND	ROYCE VALUE TRUST INC	B
780910105	13.92	598.56	EQUITY	25,000	12,417	43	COMMON	UTAH MEDICAL PRODUCTS INC	NR
917489108	29.5	590	EQUITY	12,460	300	20	COMMON	BNC BANCORP	NR
05568T101	12.25	588	EQUITY	48	48	48	COMMON	COMMUNICATIONS SYSTEMS INC	NR
203500105	10.24	583.68	EQUITY	57	57	57	COMMON	DEL CATH SYSTEMS INC	NR
24651P104	1.51	582.85	EQUITY	250,885	250,500	386	COMMON	M-SYSTEMS FINANCE NV CONV BOND	NR
55375V468	89.25	580.12	CORPBOND	650	650	650	CFGNV	SUNAMIT FINANCIAL GROUP INC	NR
86060G101	12.7	571.5	EQUITY	45	45	45	COMMON	***E ON AG	A
320734106	22.75	568.75	EQUITY	25	25	25	COMMON	ESCALADE INC	B+
268780103	47.355	565.26	EQUITY	29,366	29,354	12	ADR	SOL RESV INC	NR
286056104	3.22	560.28	EQUITY	174	174	174	COMMON	DAWSON RIDGE MET DIST #1 COLO	AAA
7187Y116	7.356	551.7	EQUITY	75	75	75	ADR	UNITED SECURITY BANCSHARES INC	NR
39068NA84	54.625	546.25	CORPBOND	826,000	825,000	1,000	CBONDGV	NATURES SUNSHINE PRODUCTS INC	B+
239427AE7	68.668	544.53	MUNIBOND	790	790	790	MUNICPL	MPS SPECIAL VALUE TRUST-5B	A+
911459105	.16	544	EQUITY	34	34	34	COMMON	USB CAPITAL XI	Aa3
639027101	8.3	539.5	EQUITY	65	65	65	COMMON		
5.53E+108	5.23	538.69	EQUITY	103	103	103	COMMON		
903300200	19.64	530.28	EQUITY	47,176	47,149	27	PREFERRED	5.50% TRUST PFD SECS DUE	

001357AV1	525.51	CORPBOND	2,412,520	2,412,520	520	CFGN	AT & T CORP	RIND 6.00	03/15/2009	NR
601168108	523.83	EQUITY	60,322	50,255	57	COMMON	TWEEN BRANDS INC	ND		B+
818114100	515.39	EQUITY	87	2,568	87	COMMON	SEVERN BANK CORP INC ANNAPOLIS	COM		NR
404E+106	518.74	EQUITY	16,455	1,400	21	COMMON	HOUGHTON INC			NR
58623107	514.5	EQUITY	1,421	1,700	49	COMMON	MARINE PETROLEUM TRUST UB:			BBB-
69340X208	505.6	EQUITY	49	1,700	5	COMMON	PLC CAPITAL TRUST V B 125%			NR
484288612	503.8	EQUITY	1,705	46,346	319	COMMON	ISHARES LEHMAN INTERMEDIATE			NR
60016Q100	503.8	EQUITY	46,664	46,346	42	COMMON	***KODIAK OIL & GAS CORP			C
04363Y102	503.66	EQUITY	42	2,800	2,900	COMMON	***ATRIUM INNOVATIONS INC			NR
872636105	504	EQUITY	2,800	480	22	COMMON	TRM CORPORATION			NR
73633X625	503.36	EQUITY	482	1,249	23	COMMON	POWERSHARES EXCHANGE-TRADED			NR
484286749	502.32	EQUITY	11,272	1,249	23	COMMON	ISHARES INC			B
96924N100	502.32	EQUITY	168	67,020	51	COMMON	WILCOX GROUP INC			D
603869102	501.33	EQUITY	67,071	300	16,700	COMMON	CAPITAL BK CORP			A
486266207	500.4	EQUITY	17,000	300	30	COMMON	MINISCRIBE CORP			B+
862719101	500.4	EQUITY	158,778	158,748	408	COMMON	JP MORGAN CHASE XI			B
155432106	493.98	EQUITY	7,920	108,957	30	COMMON	STRATEGIC GLOBAL INCOME FUND			B+
966607102	490.2	EQUITY	108,967	108,957	30	COMMON	CENTURY BANK CORP INC-CL A			B+
316364105	489.85	EQUITY	129	3,270	37	COMMON	SUPREME INDUSTRIES INC-CL A			NR
46059V104	488	EQUITY	200	865	216	COMMON	FIDELITY SOUTHERN CORP NEW			B-
32092306	488	EQUITY	3,265	865	216	COMMON	INTERNET INFRASTRUCTURE			C
149507105	479.52	EQUITY	216	321,048	19,000	COMMON	AMPEX CORPORATION			B-
52520W317	473	EQUITY	340,046	163,313	408	COMMON	CAVALIER HOMES INC			C
559591301	469.2	EQUITY	163,721	270	24	COMMON	LEHMAN BROS HLDGS INC			C
14196N209	467.26	EQUITY	58,408	5,828	1,000	COMMON	MAGELLAN PETROLEUM CORP			NR
49427F504	456	EQUITY	284	3,255	430	COMMON	CAREADVANTAGE INC NEW			B-
403203102	450	EQUITY	6,828	3,255	430	COMMON	KILROY RUTY CORP			B-
71922F102	449.25	EQUITY	3,270	38,200	72,004	COMMON	GUNTER INTERNATIONAL LTD			C
017363AE2	448.27	EQUITY	28	31	21	COMMON	PHOSPHATE HLDGS INC			NR
40426W408	441	EQUITY	110,234	2,000	21	COMMON	ALLEGHENY ENERGY SUPPLY CORP			BBB-
550278303	432.2	EQUITY	432.2	39,500	500	COMMON	HRPT PROPERTIES TRUST			BBB-
55405W104	430.9	EQUITY	31	2,000	21	COMMON	LUMINENT MORTGAGE CAPITAL INC			NR
87546S403	430.5	EQUITY	2,021	4,500	4,500	COMMON	MYR GROUP INC			NR
52520W549	423.9	EQUITY	4,500	39,500	500	COMMON	TANGER FACTORY OUTLET CTNS			B-
785652B19	422.29	EQUITY	24,819	24,759	60	COMMON	LEHMAN BROS HLDGS INC			B-
227478104	420	EQUITY	19,370	15,330	40	COMMON	SABINE RIVER AUTH TEX POLLUTN			CCC
22254210	418.6	EQUITY	15,330	15,330	40	COMMON	A T CROSS COMPANY			B-
18623P101	414.96	EQUITY	43	25,302	43	COMMON	COUNTRYWIDE CAPITAL IV 6.75%			A-
85548P106	405.49	EQUITY	25,401	40,565	45	COMMON	COLONY BANK CORP INC-GA			A-
590215638	405.45	EQUITY	153	97,229	48	COMMON	***NORBORD INC			B-
464286830	404.16	EQUITY	40,611	97,229	48	COMMON	MERRILL LYNCH & CO INC			BBB+
49327Q204	402.48	EQUITY	116	64	52	COMMON	ISHARES INC			C
846972C2	397.92	EQUITY	370	60,000	60	COMMON	RED LIONS HOTELS CORPORATION			A3
624581104	392.28	EQUITY	6,032	3,230	2,802	COMMON	KEYCORP CAP IX			BBB
927539104	392.04	EQUITY	243,437	243,356	81	COMMON	BERKSHIRE BANCORP INC			B-
4329108	391.92	EQUITY	4,680	4,394	286	COMMON	MOVIE GALLERY INC			NR
264399AQ9	391.27	EQUITY	25,000	24,600	400	COMMON	VIRAGE LOGIC CORP			NR
665751103	389.7	EQUITY	45	42,200	33	COMMON	ACCESS INTEGRATED TECHNOLOGIES			NR
740097770	389.4	EQUITY	42,233	15,650	169	COMMON	SPECTRA ENERGY CAPITAL LLC			BBB
774374102	387.1	EQUITY	79	116,972	50	COMMON	NORTHERN STATES FINANCIAL CORP			B
817471104	387.01	EQUITY	15,919	116,972	50	COMMON	***ROYAL BK SCOTLAND GRCL P PLC			A
188E+104	380	EQUITY	117,022	116,972	50	COMMON	ROCKWELL MEDICAL TECHNOLOGIES			C
150811107	378	EQUITY	6,300	1,101	1	COMMON	SERACARE LIFE SCIENCES INC			NR
780097770	377	EQUITY	1,101	1,100	800	COMMON	ALLIANCEBERNSTEIN INCOME FUND			B
716437108	372	EQUITY	2,000	1,200	36	COMMON	VEDCO CORP-CL A			NR
132618109	370.44	EQUITY	38	1,050	15	COMMON	WESCO FINANCIAL CORP			B-
358010106	368.55	EQUITY	88	54,232	13	COMMON	PETRIE STORES LIQUIDATING TR			B-
33741H107	367.58	EQUITY	1,069	54,232	13	COMMON	CAMCO FINANCIAL CORP			B-
59001A102	361	EQUITY	54,245	349.28	295	COMMON	FREQUENCY ELECTRONICS INC			A
76028W107	119	EQUITY	296			COMMON	FIRST UNITED CORP			B
							MERITAGE HOMES CORPORATION			NR
							REPLDYNE INC			NR

74014101	2.23	347.88	EQUITY	3,156	3,000	156	COMMON	BEASLEY BROADCAST GROUP INC	CLA	B-
879603108	56.74	340.44	EQUITY	6		6	ADR	***TELECOM SA LTD	SPONSORED ADR	B+
420261109	17.48	332.12	EQUITY	19		19	COMMON	BURNHAM INC		C
122320108	0.165	330	EQUITY	61,800	59,800	2,000	REIT	BURNHAM PACIFIC PROPERTIES INC		C
3.0+E+103	3.35	328.3	EQUITY	96		98	ADR	***EVOTEC AG	SPONSORED ADS	C
759543200	0.84	318.08	EQUITY	497		497	COMMON	REMED INC	NEW	NR
52549X201	4.32	311.04	EQUITY	72		72	REIT	VESTIN REALTY MORTGAGE I INC		A+
601318108	10.4	301.6	EQUITY	65,389	55,350	28	PREFERRED	WORGAN STANLEY CAP TRUST VI	6.80% CAPITAL SECS DUE	A2
419131107	1.26	286.1	EQUITY	2,000		2,000	COMMON	21ST CENTURY FILMS CORP		
32020F105	7.31	292.4	EQUITY	2,435	2,200	235	COMMON	HALPAGUE DIGITAL INC		B-
925780207	11	286	EQUITY	40		40	COMMON	FIRST FEDERAL BANKSHARES OF		A+
745787109	7.33	285.87	EQUITY	138	98,230	26	PREFERRED	WACHOVIA CAP TR IV		NR
6.94E+11	0.004	280	EQUITY	72,000	2,000	36	COMMON	AXI PHARMACEUTICALS		C
524080839	0.003	279	EQUITY	373,384	2,000	70,000	COMMON	PSC INC		D
437062102	0.078	278.52	EQUITY	3,576	364,084	9,300	PREFERRED	LEHMAN BROTHERS HOLDINGS	DEPOSITORY SH REF 11/30TH PFD	D
780915104	8.98	278.38	EQUITY	5,727	5,656	3,576	COMMON	HOME CENTERS INC		D
00509L703	7.5	277.5	EQUITY	753,816	753,879	31	COMMON	ROYCE MICRO-CAP TRUST INC		C
373686104	0.55	272.6	EQUITY	444,878	444,180	37	COMMON	ACURA PHARMACEUTICALS INC		NR
11161T108	10.1	272.7	EQUITY	1,297	1,270	27	COMMON	GEVOC MINIS CORP		C
00449Q201	1.3	269.5	EQUITY	50,154	50,000	154	COMMON	BROADWIND ENERGY INC		NR
590049102	1.75	267.8	EQUITY	1,021	815	206	COMMON	ACHILLION PHARMACEUTICALS INC		C
248906108	3.82	267.4	EQUITY	70		70	COMMON	VERX CORP		C
683654105	4.82	265.1	EQUITY	55		55	COMMON	**DESCARTES SYSTEMS GROUP INC		B-
87010F103	4.99	264.47	EQUITY	8,763	8,710	53	ADR	PVF CAPITAL CORP	ADR	B+
2.24E+108	3.39	257.64	EQUITY	76		76	COMMON	***NOVOGEN LIMITED SPONSORED		
46205AAC7	25.75	257.5	CORPOND	1,000		1,000	COMMON	ION MEDIA NETWORKS INC	MANCATORILY CONV SR SUB NT	NR
727058208	2.61	255.78	EQUITY	17,350	17,252	98	COMMON	PLANETOUT INC		C
891707101	0.005	254.37	EQUITY	50,875		50,875	COMMON	TOWER AUTOMOTIVE INC		NR
176862102	7.88	252.18	EQUITY	32		32	COMMON	CITIZENS SOUTH BANKING	CORPORATION	C
25383A101	0.369	250.55	EQUITY	4,329	3,950	878	COMMON	DIGITAL ANGEL CORP	NEW	D
344155205	0.01	249	EQUITY	24,900		24,900	COMMON	FOCAL COMMUNICATIONS CORP		
51826C106	17.689	247.78	EQUITY	10,900	10,886	14	COMMON	LATIN AMERICAN DISCOVERY		
900145103	9.85	246.25	EQUITY	100,343		25	COMMON	TURKISH INVESTMENT FUND INC	FUND INC	
63905A101	3.8	243.2	EQUITY	876	876	64	ADR	***NATUZZI SPA	ADR	
00950H102	0.33	241.56	EQUITY	29,271	28,539	732	COMMON	AIRSPAN NETWORKS INC		NR
893971AF0	83.75	237.01	CORPOND	283		283	CFGN	TRANSPORTACORA GAS DEL NORTE S	TEPPED CPN 8 000% 20121231 SER	NR
37250A108	1.47	235.73	EQUITY	10,059	9,900	159	COMMON	GEOPHARMA INC		BBB
335305	11.05	232.05	EQUITY	2,521	2,500	21	PREFERRED	***AAG HOLDING COMPANY CO INC	7.25% PFD DUE 1/23/34	
313548115	0.56	231.28	EQUITY	676	283	4*3	WARRANT	WTS FEDERAL MOGUL CORP	WT PUR CL A	
253827109	1.27	228.6	EQUITY	29,778	29,598	180	COMMON	DIGRAD CORPORATION		NR
92823T108	2.37	227.52	EQUITY	96		96	COMMON	VIRNETX HOLDING CORPORATION		C
897051207	0.14	224.56	EQUITY	3,248	1,644	1,604	COMMON	TRONOX INC	CLASS B COM STOCK	NR
320744105	9.75	224.25	EQUITY	23		23	COMMON	FIRST M & F CORP		A+
540918104	0.35	220.65	EQUITY	1,858		1,858	COMMON	NEOPHARM INC		NR
559775200	0.02	220	EQUITY	12,289	1,227	631	MLP	CORNERSTONE PROPANE PARTNERS	LP UNITS LTD PARTNERSHIP INT	NR
59101M105	10	220	EQUITY	2,022	2,000	22	PREFERRED	VAQUIRE PROPERTIES INC	7.625 SER A CUM REDEEMABLE	NA
196482100	1.19	218.96	EQUITY	184		184	COMMON	CENTURY CASINOS INC		NR
303698104	1.88	218.08	EQUITY	1,584	1,448	116	COMMON	FAIRCHILD CORP-CL A		E
M8737E108	2.9	217.5	EQUITY	14,775	14,700	75	CLASS	***TARO PHARMACEUTICAL	INDUSTRIES LTD	NR
247918105	8.75	214.5	EQUITY	818,072	818,050	22	COMMON	DELTA FINANCIAL CORPORATION		NR
468837301	0.023	214.22	EQUITY	9,889	575	9,312	COMMON	***ING GROEP N V	PERPETUAL DEBT SECS 7.25%	A1
05247Q106	15.26	213.64	EQUITY	102,970	102,956	14	PREFERRED	AMLD INC	NEW	
00817R103	1.33	211.47	EQUITY	2,159	2,000	159	COMMON	WHX CORP		NR
58463F104	1.4	211.4	EQUITY	151		151	COMMON	CYPRESSFAIRBANKS TEX 'INDPT		AAA
232760PLUS	105.677	211.35	MUNIBOND	400,000	399,800	200	MUNICIPAL	LEHMAN BRO HLD CP TR IN	SCH DIST GIO RFDG-SCHOOL-HOUSE	BBB+
52619F209	0.035	210	EQUITY	248,113	242,113	6,000	PREFERRED	CYCLON CAPITAL CORPORATION	PFD 6.375% SER K DUE 3/1/52	
33254N104	0.42	207.06	EQUITY	493		493	COMMON	BLACKROCK BROAD INVESTMENT	GRADE 2009 TERM TRUST INC	
09247Q106	12.77	204.32	EQUITY	4,632	4,616	16	COMMON	AETRIUM INC		C
00817R103	3.09	200.85	EQUITY	65		65	COMMON	MEDICAL STAFFING NETWORK	HOLDINGS INC	NR
58463F104	2.07	186.55	EQUITY	95		95	COMMON	MERRILL LYNCH & CO INC	DEP SH REPSTG 11/200TH PFD	BBB+
59022C178	9.8	186	EQUITY	2,020	2,000	20	PREFERRED	BROOKLYN FEDERAL BANCORP INC		NR
114039100	13.99	185.86	EQUITY	14		14	COMMON			

635636882	13	195	EQUITY	66,215	66,200	15	PREFERRED	***NATIONAL WESTMINSTER BANK	PLC-SPONSORED ADR SER C-REPSTG		
55262505	47.426	199.7	EQUITY	10,342	10,338	4	ADR	***BASF SE	ADR		
296716101	2.84	184.8	EQUITY	70		70	COMMON	EUROBANCSHARES INC		NR	
685566309	0.001	184.17	EQUITY	184,174			COMMON	CRBITRON CAPITAL CORP NEW			
825865603	10.707	182.01	EQUITY	4,859	4,842	17	ADR	***SIVERSA S DERURGICA	VENEZOLANA SA SPONS ADR REPSTG	NR	
90881103	2.08	180.96	EQUITY	45,312	45,312	87	COMMON	***BIRKS & MAYORS INC	CLASS A VOTING SHARES	D	
437388109	0.003	180.5	EQUITY	143,900	83,700	80,200	REIT	HOMEBANC CORP GA		B+	
936750108	10.59	179.48	EQUITY	17		17	COMMON	WARWICK VALLEY TELEPHONE CO		C	
137225108	0.14	179.48	EQUITY	33,163	31,881	1,292	COMMON	CANARGO ENERGY CORPORATION		BBB-	
695114604	87.45	174.9	EQUITY	12	10	2	PREFERRED	PACIFICORP-5% PFD		BBB	
362408109	5.62	168.78	EQUITY	529	500	29	COMMON	GABELLI CONVERTIBLE AND INCOME	SECURITIES FUND INC	B-	
875533306	4.84	167.95	EQUITY	34		34	COMMON	TASTY BAKING CO			
44103406	12.75	165.75	EQUITY	13		13	PREFERRED	ASHFORD HOSPITALITY TR INC	CUMULATIVE PFD SER C		
694225202	0.45	155.6	EQUITY	516	148	398	COMMON	PACIFIC ENERGY & MINING CO NEW			
220820205	23.59	165.13	EQUITY	1,007	1,000	7	COMMON	CORTS TR DISNEY KITS			
31331FA99	102.713	164.34	CORPBOND	160		160	COMMON	FEDERAL EXPRESS CORP	CBTR SECS CL A 6.875% PFD	BBB+	
292826105	10.69	160.35	EQUITY	15		15	COMMON	AMERICAN RIVER BANKSHARES	SER 981A PASS THRU CERTS	A+	
172855108	0.08	160	EQUITY	2,000	2,000	2,000	COMMON	***CITADEL GOLD MINES LTD	FORMERLY AMERICAN RIVER	NR	
87512M306	0.5	158.8	EQUITY	1,278,537	1,278,271	286	COMMON	TARGETED GENETICS CORPORATION	NEW	C	
525231446	6.29	158.7	UNITS	3,000		3,000	UNITCORP	LEHMAN BROS HLDGS INC	PERFORMANCE SECS LKD ASIAN		
320795107	2.14	158.35	EQUITY	1,249	1,175	74	COMMON	FIRST MARINER BANCORP		B	
984148104	0.028	157.61	EQUITY	34,634	29,005	5,629	COMMON	XYBERNUT CORP		D	
52520W218	0.95	156.75	EQUITY	810	645	165	PREFCONV	LEHMAN BROS HLDGS INC	8.75% NON CUMM MANDATORY CONV	D	
53954R105	2.81	156.6	EQUITY	24,173	24,113	60	COMMON	LOCAL COM CORPORATION	ADR	NR	
72730302	77.961	155.92	EQUITY	23,758	23,756	2	ADR	SCM MICROSYSTEMS INC		C	
784018103	2.17	154.67	EQUITY	1,350	1,279	71	COMMON	**BAYER AKTIENGESELLSCHAFT		D	
316472107	0.001	151.43	EQUITY	151,436	151,436	151,436	CLASS	FIRST AMERICAN BANK & TRUST	NORTH PALM BEACH FLA-CL A		
172529109	0.03	150	EQUITY	9,000	4,000	5,000	COMMON	C PRICO INC			
361608105	49.5	148.5	EQUITY	24,497	24,494	3	ADR	**GDF SUEZ	SPONSORED ADR		
984141101	1.9	144.4	EQUITY	78		78	COMMON	XTEINT INC		NR	
45107K102	1.5	144	EQUITY	96		96	COMMON	BIOPHARMA INC			
86863P109	0.084	142.12	EQUITY	1,832	120	1,692	COMMON	SUPREME RESOURCES LTSHR	NEW USD	NR	
G3930H104	0.012	140.58	EQUITY	145,292	134,577	11,715	COMMON	***GLOBALSTAR	TELECOMMUNICATIONS LTD	NR	
37613106	0.007	140	EQUITY	20,000		20,000	COMMON	APOLLO INTERNATIONAL OF	DELAWARE INC	NR	
74373F100	1.38	138	EQUITY	100	100	45	COMMON	PROTECTUS PHARMACEUTICAL INC			
641252101	3.04	136.8	EQUITY	145	100	8	COMMON	NEUROGESX INC	CL A	NR	
29355M200	1.85	131.55	EQUITY	79		71	COMMON	ENOVA SYSTEMS INC	NEW	NR	
34969Q100	5.7	131.1	EQUITY	23		23	COMMON	FORTUNET INC			
917273104	1.44	131.04	EQUITY	891	800	91	COMMON	UROLOGX INC		NR	
409900107	1.75	129.5	EQUITY	932,874	932,800	74	COMMON	HANCOCK FABRICS INC		NR	
051648106	0.13	127.57	EQUITY	6,630	5,651	979	COMMON	AURORA FOODS INC		C	
30253R101	13.13	122.43	EQUITY	11		11	COMMON	***PINK MINING COMPANY INC		D	
87164M100	1.3	122.2	EQUITY	2,204	2,110	94	COMMON	SAWISTA THERAPEUTICS INC		NR	
02660R107	0.01	120	EQUITY	57,825	45,828	12,000	REIT	AMERICAN HOME MORTGAGE	INVESTMENT CORP	C	
68987P102	1.6	120	EQUITY	75		75	COMMON	NOVABAY PHARMACEUTICALS INC		D	
859166100	9.5	114	EQUITY	12		12	COMMON	STERLING CHEMICALS INC	NEW	NR	
896682200	2.07	113.95	EQUITY	308,746	308,691	55	ADR	***TRIN TECH GROUP PLC	SPONSORED ADR NEW		
254547102	0.05	113.15	EQUITY	2,283		2,283	COMMON	DIONICS INC		NR	
302723101	0.001	113	EQUITY	113,005		113,005	COMMON	F & W DISTRIBUTORS INC		NR	
00762P102	0.014	112.7	EQUITY	60,900	52,850	8,050	COMMON	***ADVANTAGE LINK INC		C	
670712108	2.67	109.47	EQUITY	2,816	2,775	41	COMMON	NYFIX INC		B-	
34829U103	3.25	108.68	EQUITY	916	500	418	COMMON	FORGENT NETWORKS INC		E+	
828395103	1.5	108	EQUITY	72		72	COMMON	SILVERLEAF RESORTS INC		NR	
784457100	9.107	106.96	EQUITY	1,000	3,050	1,000	COMMON	***SVC VENTURES INC			
030391101	8.22	106.66	EQUITY	5,927	5,914	13	COMMON	AMERICAN STRATEGIC RECOVER	PORTFOLIO INC-III	NR	
00885R870	0.006	104.4	EQUITY	111,979	94,578	17,401	COMMON	ADELPHI RECOVERY TRUST	CVV SER ACC-7 INT	B+	
989524301	2.96	103.6	EQUITY	230,535	230,500	35	COMMON	ESCALA GROUP INC	TRUST REG-S	NR	
29605W107	2.3	103.5	EQUITY	200,045	200,000	45	COMMON	PERDEX PROJ FUNDING MASTER		NR	
J70577AG3	100.25	100.25	CORPBOND	1,043,100	1,043,000	100	COMMON	G GABEA CORPORATION		NR	
37517W107	0.22	100.1	EQUITY	40,855	40,200	455	COMMON	SUPERIOR TELECOM INC		D	
858365107	0.31	100	EQUITY	10,100	100	10,000	COMMON	SHARPER IMAGE CORPORATION		C	
E23013100	0.019	97.52	EQUITY	5,186	50	5,136	COMMON	***XCELERA INC		B-	
G31611106	0.24	96	EQUITY	2,540	2,240	400	COMMON				

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74340R104	0.61	93.33	EQUITY	170,253	170,100	153	COMMON	PROLUNGE INTL INC	C	
M8363108	6.2	93	EQUITY	15		15	COMMON	***SHAMIR OPTICAL INDUSTRY LTD	NR	
30048R100	1.51	92.11	EQUITY	181	120	81	COMMON	EVOLVING SYSTEMS INC	C	
82981P105	0.1	89.5	EQUITY	1,012	117	895	COMMON	SITI-SITES.COM INC		
552075AC7	45	89.1	CORPBOND	198		198	CBOND	LYON WILLIAM HOMES INC	CCC+	Caaz
71646K106	1.23	88.56	EQUITY	72	16,000	72	COMMON	PETRO RESOURCES CORPORATION	NR	
64118P109	1.39	87.57	EQUITY	18,063	56,113	63	COMMON	NETLIST INC	NR	
23703P108	1.22	85.4	EQUITY	56,183	126	70	COMMON	DARA BIOSCIENCES INC	NR	
75040P108	1.29	85.14	EQUITY	192	137	86	COMMON	RADIO ONE INC	NR	
88643506	3.01	84.28	EQUITY	165		28	ADR	***TRINITY BIOTECH PLC	NR	
958809105	0.2	83.6	EQUITY	418		418	COMMON	***WESTAM CORPORATION	NR	
86211W108	0.88	82.72	EQUITY	79,084	79,000	94	COMMON	WPT ENTERPRISES INC	NR	
M18355100	11.75	82.25	EQUITY	7		7	COMMON	***BARAN GROUP LTD	NR	
885807206	1.61	82.11	EQUITY	4,981	4,930	51	COMMON	THRESHOLD PHARMACEUTICALS INC	NR	
558027A72	80.25	81.05	CORPBOND	101		101	CBOND	NORTHWESTERN BELL TELEPHONE	BBB+	Ba1
532103100	8.05	80.5	EQUITY	10		10	COMMON	LNB BANCORP INC	B	
45811V105	0.82	78.72	EQUITY	96	7,000	96	COMMON	INTEGRATED BIOPHARMA INC	NR	
885797AB6	85	77.35	CORPBOND	7,081	98,000	91	CBOND	CANWEST MEDIAWORKS INC	NR	
31788A203	0.21	77.28	EQUITY	98,368		368	COMMON	FINLAY ENTERPRISES INC	CCC+	B3
74047X107	0.51	76.5	EQUITY	150		150	COMMON	PREMIER ALLIANCE GROUP INC	C	
123159105	0.03	76.14	EQUITY	2,938	2,538	21	COMMON	BURZYNSKI FRESH INSTITUTE INC	NR	
30049A107	3.69	75.39	EQUITY	21		21	COMMON	EVOLUTION PETROLEUM CORP		
632525A08	15	75	EQUITY	21,755	21,750	5	ADR	***NATIONAL AUSTRALIA BANK LTD	NR	
60037B106	1.86	73.04	EQUITY	37,243	37,199	44	COMMON	MCLENNUM BANKSHARES CORP	NR	
M20781105	0.8	71.2	EQUITY	89		89	COMMON	***CAMTEK LTD	NR	
03073V107	1.21	68.97	EQUITY	518,457	518,400	57	COMMON	AMERITYRE CORP	NR	
268420108	0.001	66.59	EQUITY	68,594		68,594	COMMON	ESCO INC	B+	B2
681936407	22.4	67.2	EQUITY	153	150	3	PREFERRED	OMEGA HEALTHCARE INVS INC	C	
98417K114	0.025	65.3	EQUITY	12,506	9,894	2,612	WARRANT	A WTS XO HOLDINGS INC	C	
88321N108	0.025	62.25	EQUITY	2,490		2,490	COMMON	TGFN HOLDINGS INC	C	
639347103	0.67	60.3	EQUITY	873	583	50	COMMON	***NAYARIT GOLD INC	NR	
64111M103	0.026	60	EQUITY	10,028	28	10,300	COMMON	NETCURRENTS INFORMATION SVCS	C	
21684A100	5.3	58.3	EQUITY	11	17,100	11	COMMON	COOPERATIVE BANKSHARES INC	C	
580479101	0.4	57.6	EQUITY	17,244	400	3	COMMON	MESA AIR GROUP INC	C	
32054K785	19.19	57.57	EQUITY	403	1	50	COMMON	FIRST INDL RLTY TR	C	
99506R208	1.14	57	EQUITY	51	20,000	6,265	COMMON	ZANETT INC	NR	Baaz
87844M107	0.009	56.38	EQUITY	26,265		264	COMMON	TELEMETRIX INC	NR	
849702104	0.21	55.44	EQUITY	264	10,903	96	MLP	WELLMAN INC	C	
62824B101	0.57	54.72	EQUITY	10,989		9	WARRANT	MUNICIPAL MORTGAGE & EQUITY	NR	
91978A123	5.94	53.45	EQUITY	12	55,264	53,100	MLP	WTS VALLEY NATIONAL BANCORP	NR	
226439105	0.001	53.1	EQUITY	108,364		68	COMMON	CLAYMOREZACKS CNTRY ROT ETF	C	
87095Q100	0.755	51.34	EQUITY	100	2,228	100	REIT	***NUCRYST PHARMACEUTICALS	D	
977011105	0.51	51	EQUITY	2,228	1,814	414	COMMON	WISCONSIN REAL ESTATE	NR	
200833208	0.121	50.06	EQUITY	60	24,449	52	COMMON	COMMERCE ONE INC NEW	D	
83402A107	0.8	48.5	EQUITY	46,030	24,387	48,030	COMMON	FANSTEEL INC	D	
834263204	0.75	48.03	EQUITY	50		50	COMMON	SOFTBRANDS INC	NR	
33941M104	0.001	45	EQUITY	6		6	COMMON	SOLO SERVE CORP NEW	NR	
45254P409	7.5	45	EQUITY	2		2	PREFERRED	FLIGHT INTERNATIONAL GROUP INC	B+	
58848100	22.48	44.96	EQUITY	51,179	51,111	8	COMMON	IMPAC MORTGAGE HOLDINGS INC	NR	
265338202	0.66	44.88	EQUITY	217	200	17	COMMON	VERGHANT'S BANCSHARES INC-VT	NR	
36168V103	2.56	43.52	EQUITY	359	143	216	COMMON	DUNE ENERGY INC	NR	
16936V108	0.201	43.41	EQUITY	122,275	120,000	2,275	COMMON	GOLFSMITH INTERNATIONAL	NR	
78643R203	0.019	43.22	EQUITY	41,872	41,832	40	COMMON	CHINA BIOPHARMACEUTICALS	NR	
75886V108	1.08	43.2	EQUITY	600		600	COMMON	SAFETY-KLEEN CORP NEW COM NEW	NR	
18051W109	0.07	42	EQUITY	43,111	2,386	40,725	COMMON	REGENERX BIOPHARMACEUTICALS	NR	
84544A809	0.001	40.72	EQUITY	27	3	24	COMMON	CONTINENTAL RESOURCES INC/OK	NR	
C01023206	1.566	39.98	EQUITY	3,002	3,000	2	COMMON	SOUTHWARK CORP NEW	D	
74460D298	19.53	39.05	EQUITY	7		7	PREFERRED	***AINSWORTH LUMBER CO LTD	B-	
87375R101	5.579	39.05	EQUITY	13,300	10,000	3,300	COMMON	PUBLIC STORAGE 7.25%	BBB	Baaz
78051D108	0.011	36.3	EQUITY	2		2	COMMON	TANDY BRANDS ACCESSORIES INC	B-	
974250102	18	36	EQUITY	39		35	CBOND	***ROYAL OAK MINES INC	B	
562567A54	58.75	35.55	CORPBOND	3		3	COMMON	WINMARK CORP	B+	
								MANDALAY RESORT GROUP	B+	
								YAKE WHOLE CALL	B+	

031-3V109	35.27	0.004	EQUITY	10,289	1,470	8,819	COMMON	AMF BOWLING INC	NR	D
723464301	35	1.75	EQUITY	20		20	COMMON	PINNACLE GAS RESOURCES INC	NR	D
352447104	34.42	0.675	EQUITY	170,059	170,008	51	COMMON	GABRIEL TECHNOLOGIES CORP	NR	D
584611106	33.84	0.09	EQUITY	376		376	COMMON	MEDICAL SCIENCES INC	NR	D
4831107	33.6	0.06	EQUITY	35		35	COMMON	ACHE COMMUNICATIONS INC	NR	D
651927109	30.35	0.05	EQUITY	1,303	698	505	COMMON	OMEGA RESOURCES INC	NR	D
290928100	30.25	0.084	EQUITY	75,360	75,000	360	COMMON	***EMGOLD MINING CORP	NR	D
054501101	30.02	0.002	EQUITY	25,210	10,200	15,010	COMMON	AZTEC TECHNOLOGY PARTNERS INC	NR	D
22298209	29.96	9.999	EQUITY	29,222	37,787	37,784	PREFERRED	COUNTRYWIDE CAP V	NR	D
73935X278	29.22	0.007	EQUITY	1,066	1,095	1	ETF	POWERSHARES EXCHANGE-TRADED FD	NR	D
315621668	28.86	14.434	EQUITY	2		2	ADR	**FIAT S P A	NR	D
45773R100	28.8	0.48	EQUITY	20,060	20,000	60	COMMON	INNOVATIVE CARD TECHNOLOGIES	NR	D
59662V104	28.61	0.003	EQUITY	12,696	3,159	9,537	COMMON	MIX GROUP INC	NR	D
45354107	28.52	0.007	EQUITY	4,075		4,075	COMMON	ASPEON INC	NR	D
603470105	28.2	0.02	EQUITY	1,410		1,410	COMMON	MINEX RESOURCES INC	NR	D
37958F209	27.1	0.044	EQUITY	34,155	33,539	616	COMMON	GLOBETEL COMMUNICATIONS CORP	NR	D
11835A105	26.6	0.05	EQUITY	541	9	532	COMMON	BUCKHEAD AMERICA CORP	NR	D
82235K105	26.4	0.8	EQUITY	2,231	2,187	44	COMMON	TORREY PINES THERAPEUTICS INC	NR	D
74289U104	25.48	0.91	EQUITY	131,028	131,000	28	COMMON	PROGERA NETWORKS INC	NR	D
359059102	25.28	0.16	EQUITY	2,658	2,500	155	COMMON	FRONTIER AIRLINES HOLDINGS INC	NR	D
70536G102	25.11	0.018	EQUITY	1,395		1,395	COMMON	PATRIOT ENERGY CORP	NR	D
46268K104	25	0.5	CORPBOND	390,000	385,000	5,000	COMMON	ARDIUM CAPITAL CORP	NR	D
52520S206	25	0.01	EQUITY	75,047	72,547	2,500	PREFERRED	LEHMAN BROTHERS HOLDINGS CAP	NR	D
697738102	25	12.5	EQUITY	1,002	1,000	2	COMMON	FAVRPO BANCORP INC	NR	D
704157205	25	0.015	EQUITY	1,667		1,667	COMMON	PAWNMART INC NEW	NR	D
268648102	24.82	12.41	EQUITY	7,263,744	7,263,742	2	COMMON	EMC CORP-MASS	NR	D
25290S203	24.87	0.047	EQUITY	10,525	10,000	525	COMMON	***DIAMOND FIELDS INTL LTD	NR	D
925517208	24.3	0.001	EQUITY	62,105	37,805	24,300	COMMON	VERSO TECHNOLOGIES INC	NR	D
500467402	24.09	12.045	EQUITY	18,645	18,643	2	ADR	***KONINKRIJKE AHOOLD NV	NR	D
52665104	23.92	0.46	EQUITY	263,602	263,550	52	COMMON	AUTHENTICATE HOLDING CORP	NR	D
754E+109	23.52	1.88	EQUITY	10,014	10,000	14	COMMON	ADVANCED PROTONIX INC-CA	NR	D
39138C809	23.35	23.356	EQUITY	128	127	1	COMMON	***GREAT-NEST L SECOR INC	NR	D
233E+110	22.72	2.94	EQUITY	508	600	8	COMMON	CYBER INTERNATIONAL INC	NR	D
238128102	21.5	0.004	EQUITY	13,950	8,150	5,400	COMMON	DATA-TEC SYSTEMS INC	NR	D
724153200	21.45	0.65	EQUITY	142,629	142,586	33	COMMON	PIPEX PHARMACEUTICALS INC	NR	D
404429102	20.58	0.031	EQUITY	81,394	60,812	20,582	COMMON	HALO INDUSTRIES INC	NR	D
716932106	20.5	0.002	EQUITY	19,533	283	10,250	COMMON	PHARMACEUTICAL FORMULATIONS IN	NR	D
112502109	20.31	0.239	EQUITY	85		85	COMMON	BROCKE CORP-KANS	NR	D
926513108	20	0.04	EQUITY	50,800	50,100	503	COMMON	VERSUS TECHNOLOGY INC	NR	D
58417K122	19.59	0.01	EQUITY	10,660	8,701	1,959	WARRANT	B WYS XO HOLDINGS INC	NR	D
58417K130	19.59	0.01	EQUITY	5,630	3,671	1,959	WARRANT	C WYS XO HOLDINGS INC	NR	D
97750V109	19.2	1.2	EQUITY	2,016	2,000	16	COMMON	WIZZARD SOFTWARE CORPORATION	NR	D
126850BF6	18.86	94.334	CORPBOND	20		20	COMMON	CYS CAREMARK CORP	NR	D
83083Y101	17.39	0.245	EQUITY	2,857	2,756	71	COMMON	***SKY RIDGE RESOURCES LTD	NR	D
56750J107	17.27	0.506	EQUITY	1,019	1,030	19	COMMON	ORTHOLOG C CORP	NR	D
362371102	17.2	0.08	EQUITY	1,051	836	215	COMMON	GVC VENTURE CORP	NR	D
362123107	17.16	0.01	EQUITY	1,741	25	1,716	COMMON	GOOD SOFTWARE CORP	NR	D
912920AC9	16.31	74.156	CORPBOND	60,022	50,000	22	COMMON	QWEST CORP	NR	D
457732105	16.1	0.007	EQUITY	2,300		2,300	COMMON	INSPIRE INSURANCE SOLUTIONS	NR	D
839379106	15.94	0.001	EQUITY	28,770	12,928	15,942	COMMON	NAYNA NETWORKS INC	NR	D
978093102	15.05	0.35	EQUITY	52,742	52,699	43	COMMON	WOLVERINE TUBE INC	NR	D
354069AB2	15	1.5	CORPBOND	1,000		1,000	COMMON	MAAX HOLDINGS INC	NR	D
25475V104	14.89	0.011	EQUITY	7,176	5,840	1,336	COMMON	DISTRIBUTED ENERGY SYSTEMS	NR	D
581402100	13.5	0.16	EQUITY	85		85	COMMON	***WORKSTREAK INC	NR	D
74833H308	13.32	0.008	EQUITY	3,852	2,166	1,686	COMMON	QUERYOBJECT SYSTEMS CORP	NR	D
433548104	13.05	0.03	EQUITY	2,605	1,300	1,305	COMMON	HIRSCH CHEMIE LTD	NR	D
584957104	12.5	0.05	EQUITY	100		100	COMMON	MICRO MEDICAL INDUSTRIES INC	NR	D
6.95E+104	12	0.05	EQUITY	1,900	1,700	200	COMMON	BARRICINI INC	NR	D
92658X109	12	0.01	EQUITY	73,200	72,000	1,200	COMMON	VIDEOPOPULSION INC	NR	D
86602108	11	0.2	EQUITY	55		55	COMMON	BLUE HOLDINGS INC	NR	D
127233104	10.85	0.025	EQUITY	436	2	434	COMMON	CADD INTERNATIONAL INC	NR	D
55276N100	10.6	0.53	EQUITY	14,020	14,000	20	COMMON	MIDRINA INC	NR	D
85825Q104	10.5	0.7	EQUITY	15		15	COMMON	SUPERIOR OFFSHORE	NR	D
								INTERNATIONAL INC		

849169107	0.015	0.75	EQUITY	50	COMMON	SPORTS ARENAS INC	NR
89339K101	0.05	0.75	EQUITY	15	COMMON	TRANSAXIS INC	C
9838P205	0.015	0.75	EQUITY	50	COMMON	XRG INC	NR
811371707	0.015	0.73	EQUITY	50	COMMON	SEA CONTAINERS LTD-CL A	NR
04644A101	0.001	0.7	EQUITY	715	COMMON	ASTROPOWER INC	D
500760202	0.001	0.69	EQUITY	592	COMMON	VERTEL CORPORATION	D
924907108	0.004	0.66	EQUITY	26,365	COMMON	KRAUSE FURNITURE INC NEW	C
492061105	0.003	0.64	EQUITY	4,686	COMMON	VERTEL CORPORATION	C
872962105	0.08	0.64	EQUITY	16	COMMON	TOUSA INC	NR
378952207	0.01	0.6	EQUITY	110	COMMON	GLOBAL ESSENCE CORP	D
45261Y102	0.034	0.6	EQUITY	150	COMMON	IPEF HLOGS INC	NR
756665305	0.004	0.6	EQUITY	517	COMMON	RNETHAL INC	NR
259558108	0.035	0.59	EQUITY	75,017	COMMON	DOV PHARMACEUTICAL INC	NR
372E+206	0.003	0.59	EQUITY	67,339	COMMON	GENIUIY INC CL A	NR
44982L103	0.009	0.57	EQUITY	4,330	COMMON	IPYX CORP	D
320940109	0.031	0.56	EQUITY	564	COMMON	FIRST NATIONAL ENTERTAINMENT	D
582268706	0.007	0.51	EQUITY	12,549	COMMON	MCLEODUSA INC SHR	NR
733529104	0.51	0.51	EQUITY	59,951	COMMON	POINT BLANK SOLUTIONS INC	B+
1813104	0.005	0.5	EQUITY	5,564	COMMON	ANC RENTAL CORP	D
059150AG7	0.01	0.5	MUNIBOND	5,000	COMMON	BALTIMORE CNTY MD PCR RFDG	NR
237842109	0.031	0.5	EQUITY	500	MUNICIPAL	DATA RAGE INC	C
270005101	0.005	0.5	EQUITY	100	COMMON	EAGLE TELEPHONICS INC	NR
449135508	0.005	0.5	EQUITY	100	COMMON	HYPERFEED TECHNOLOGIES INC	D
518079108	0.001	0.5	EQUITY	3,500	COMMON	LASERMETRICS INC	D
721598104	0.01	0.5	EQUITY	6,650	COMMON	PILOT NETWORK SERVICES INC	D
893305105	0.001	0.5	EQUITY	500	COMMON	STYLING TECHNOLOGY CORPORATION	NR
894626209	0.5	0.5	EQUITY	215,204	COMMON	TRUST	NR
91338Q104	0.001	0.5	EQUITY	650	COMMON	UNIVERSAL BROADBAND NETWORKS	D
45266N303	0.15	0.48	EQUITY	3	COMMON	IMPERIA ENTERTAINMENT INC	NR
45772G105	0.035	0.48	EQUITY	2,597	COMMON	INPHONIC INC	NR
96328M104	0.003	0.45	EQUITY	150	COMMON	***WHEREVER NET HLDG CORP	D
98949Y103	0.003	0.45	EQUITY	150	COMMON	ZEROPUS COM INC	NR
891019101	0.015	0.43	EQUITY	29	COMMON	TORCH OFFSHORE INC SHR	D
31724107	0.2	0.4	EQUITY	2	COMMON	AMOROCORP INC	NR
07724R100	0.034	0.4	EQUITY	100	COMMON	BEICANG IRON & STEEL INC	D
275504105	0.004	0.4	EQUITY	100	COMMON	DARWIN RESOURCES INC	D
26922P204	0.001	0.4	EQUITY	425	COMMON	SA INDUSTRIES INC NEW	D
380618108	0.001	0.4	EQUITY	403	COMMON	GOLD LAKE MINES INC	C
779350107	0.001	0.4	EQUITY	400	COMMON	ROYAC CORP	NR
824552102	0.4	0.4	EQUITY	2	COMMON	SHINE HOLDINGS INC	NR
741114102	0.003	0.38	EQUITY	128	COMMON	PRESSURE PIPING COMPONENTS INC	NR
853471100	0.02	0.36	EQUITY	280	COMMON	STANDARD HOLDINGS GROUP LTD	NR
88336B303	0.001	0.33	EQUITY	565	COMMON	THE HEALTH CHANNEL COM INC	D
4326205	0.003	0.3	EQUITY	1,625	COMMON	ACCLAIM ENTERTAINMENT INC NEW	D
17244C202	0.02	0.3	EQUITY	15	COMMON	CINEMASTAR LUXURY THEATERS INC	D
747399103	0.031	0.3	EQUITY	892,632	COMMON	QUAKER FABRIC CORPORATION	D
591052105	0.3	0.3	EQUITY	1	COMMON	VZILLION INC	D
85789P106	0.001	0.28	EQUITY	282	COMMON	METAL ARTS CO INC	D
774654107	0.001	0.27	EQUITY	90	COMMON	SUNSHINE PCS CORP	D
96809P105	0.066	0.26	EQUITY	989	COMMON	ROCKY MOUNT UNDERGARMENT CO	D
392603106	0.25	0.25	EQUITY	87	COMMON	***WILDCAT EXPLORATION LTD	D
452241AP5	0.301	0.25	EQUITY	1	COMMON	***GREEN AMERICA LAND HOLDINGS	NR
85159P107	0.002	0.25	MUNIBOND	25,000	COMMON	OSCO KO MICH EDC LTD OELIG	NR
79688G109	0.024	0.24	EQUITY	281	COMMON	NEWMARKET LATIN AMERICA INC	D
718193105	0.01	0.23	EQUITY	10	COMMON	***SAMBA GOLD INC	D
98343P105	0.035	0.21	EQUITY	69	COMMON	UNKNOWN ISSUER	D
8.52E+105	0.1	0.2	EQUITY	2	COMMON	THERMAFREEZE PRODUCTS	D
26818P108	0.002	0.2	EQUITY	100	COMMON	BERMAN CENTER INC	NR
45566B101	0.067	0.2	EQUITY	3	COMMON	DUPONT DIRECT FINC HLOGS INC	NR
46063J204	0.002	0.2	EQUITY	200	COMMON	INDIGO ENERGY INC	D
84109P101	0.001	0.2	EQUITY	2,700	COMMON	***INTERNET MEDIA TECHNOLOGIES	D
897084109	0.01	0.2	EQUITY	40	COMMON	NETCENTIVES INC	D
				20	COMMON	TROPICANA INC	D

NEW	NPV	USD	BETH-SHEV STEEL CORP P.J.A
TRUST UNITS	INC		
ADS PERSTG ONE COM SH	NPV	USD	
PAR \$.001			
NEW			
NEW			
CL A			
INC			
REV LAKVIEW MANOR HLTH CARE			
NPV	USD		
CORPORATION			
INC NEW			

72705J105	0.19	0.19	EQUITY	1	1	COMMON	PLANET RESOURCE RECOVERY INC	NEW	NR
35928205	0.18	0.18	EQUITY	10	10	COMMON	FUELATION INC	NEW	C
00756J104	0.032	0.16	EQUITY	5	5	COMMON	***ADVANTEK MARKETING	INTERNATIONAL INC	C
09860E309	0.038	0.16	EQUITY	2,012	1,992	COMMON	BEYOND COM CORP	NEW	D
221737208	0.035	0.16	EQUITY	33	33	COMMON	COTTON & WESTERN MINING INC	NEW	
524908720	0.02	0.16	EQUITY	77,621	77,613	PREFERRED	LEHMAN BROTHERS HOLDINGS INC	6.5% CUM PERP PFD DEP SHS	NR
178762100	0.003	0.15	EQUITY	629,036	628,984	COMMON	CITYFED FINANCIAL CORP	COM PAR	
84762G304	0.003	0.15	EQUITY	50	50	COMMON	SPECTRUM OIL CORP		C
97663S104	0.005	0.15	EQUITY	30	30	COMMON	WIRELESS WEBCONNECT INC		C
741990108	0.002	0.13	EQUITY	20,068	20,000	COMMON	PREVU INCORPORATED		C
913833109	0.001	0.13	EQUITY	134	134	COMMON	UNIVERSAL SERVICES GROUP INC		
29259K102	0.005	0.12	EQUITY	24	24	COMMON	ENDEXX CORPORATION	NEW	D
517924304	0.01	0.12	EQUITY	12	12	COMMON	LASERSIGHT TECHNOLOGIES INC		
695148100	0.125	0.12	EQUITY	23	22	COMMON	PACKAGED HOME SOLUTIONS INC		
477737301	0.001	0.11	EQUITY	117	117	COMMON	JOCKEY CLUB INC NEW		
585923104	0.001	0.11	EQUITY	124	6	COMMON	***ORIOLE SYSTEMS INC		NR
04648A105	0.001	0.1	EQUITY	896,360	896,250	COMMON	A* & T LATIN AMERICA CORP		
47198U108	0.008	0.1	EQUITY	213	200	COMMON	JATI TECHNOLOGIES INC	NEW (\$0.0001 PAR)	NR
809178601	0.001	0.1	EQUITY	477	377	CLASS	SCORPION TECHNOLOGIES INC CL A		
831665102	0.006	0.07	EQUITY	17	17	COMMON	SMART CARD MARKETING SYSTEMS		
999776204	0.002	0.06	EQUITY	1,050	1,000	COMMON	ZULU TEK INC NEW		NR
2113103	0.011	0.08	EQUITY	59	51	COMMON	ATX COMMUNICATIONS INC		D
468160108	0.001	0.08	EQUITY	88	88	COMMON	JHI INC-CL A	INC	NR
76579S108	0.001	0.07	EQUITY	93	5	COMMON	RIDGECREST HEALTHCARE GROUP		
40445G306	0.001	0.07	EQUITY	74	74	PREFERRED	HASER INC-32.00 CUM PFD		NR
675917108	0.006	0.06	EQUITY	20	10	COMMON	OCUMED GROUP INC		NR
929903201	0.001	0.05	EQUITY	31,734	31,676	PREFERRED	WACHOVIA CORPORATION DIVIDEND	EQUALIZATION PFD	
97305106	0.016	0.04	EQUITY	3	3	COMMON	BOQUE INTERNATIONAL INC		
52657S105	0.002	0.04	EQUITY	69	67	COMMON	LEONIDAS FILMS INC		
808617203	0.001	0.04	EQUITY	250	210	COMMON	SC PRO INC NEW	COM	C
98138R109	0.001	0.04	EQUITY	41	41	COMMON	WORKSAFE INC INC		
5315205	0.01	0.03	EQUITY	3	3	COMMON	A24 CORP INC NEW		
379573202	0.01	0.03	EQUITY	3	3	COMMON	GLOBUS INTL RESOURCE CORP		
75626R108	0.001	0.03	EQUITY	33	33	COMMON	REGOTON CORP		
87163L103	0.005	0.03	EQUITY	14,440	14,433	COMMON	SYNTAX BRILLIAN CORPORATION	GLASS A NEW	
87972E308	0.005	0.03	EQUITY	7	7	COMMON	TELYNK INC		
889313103	0.001	0.03	EQUITY	431	395	COMMON	TITAN OIL AND GAS INC		
205199102	0.001	0.02	EQUITY	1,222	1,200	COMMON	COMPUTER LEARNING CENTERS INC		
234373108	0.034	0.02	EQUITY	9	2	COMMON	DALEIGH HOLDINGS CORP		
29251Q107	0.001	0.02	EQUITY	28	28	COMMON	ENCHIRA BIOTECHNOLOGY CORP		
444356109	0.004	0.02	EQUITY	176	170	COMMON	HUFFY CORP		
45775F104	0.02	0.02	EQUITY	1	1	COMMON	INNOVATIVE PHARMA INC	NEW	
749077400	0.001	0.02	EQUITY	48	22	COMMON	QUOKKA SPORTS INC		
901167106	0.005	0.02	EQUITY	954,005	954,000	COMMON	TWEETER HOME ENTERT GROUP INC		
05208R109	0.005	0.01	EQUITY	2	2	COMMON	AURUS CORP	NEW	
06624G101	0.01	0.01	EQUITY	1	1	COMMON	BLUESTAR HEALTH INC		
458407204	0.012	0.01	EQUITY	1	1	COMMON	INTERAGE LTD		
481388100	0.002	0.01	EQUITY	108,726	108,719	COMMON	JUMBOSPORTS INC		
56440W105	0.001	0.01	EQUITY	346	933	COMMON	MEDIA 100 INC		
703875104	0.001	0.01	EQUITY	368	339	COMMON	PAVING STONE CORP		
707932200	0.001	0.01	EQUITY	10	10	COMMON	PENK TRAFFIC CO NEW	COM NEW	
92680P300	0.01	0.01	EQUITY	2	1	COMMON	VIE FINANCIAL GROUP INC		
988363107	0.015	0.01	EQUITY	99,401	99,400	COMMON	DO NOT USE YUBA WESTGOLD INC		
237444104	0	0	EQUITY	9,369	9,369	COMMON	DARTMOUTH BANCORP INC		
515547206	0	0	EQUITY	309,742	259,770	COMMON	LANESBOROUGH CORPORATION	NEW	NR
520075102	0	0	EQUITY	67,900	67,600	COMMON	LAWRENCE INSURANCE GROUP INC		NR
13978707	0	0	EQUITY	4,350	1,000	COMMON	ALCOHOL SENSORS INTERNATIONAL	LTD	
23979109	0	0	EQUITY	35,000	33,000	COMMON	***AMERICAN ASIATIC OIL CORP		
48248A102	0	0	EQUITY	255	5	COMMON	KUH COMPUTERS INC		
G02208109	0	0	EQUITY	2,500	1,500	COMMON	***ALPHA-STAR INSURANCE GROUP	LTD	C
G04397108	0	0	EQUITY	2,291	1,751	COMMON	***APW LTD		
G3682L105	0	0	EQUITY	26,900	26,000	COMMON	***FRUIT OF THE LOOM LTD CL A		
G3921A100	0	0	EQUITY	14,101	9,705	COMMON	GLOBAL CROSSING LTD	HOLDING CO-CAYMAN ISLANDS ORC	D

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208537105	0	0	EQUITY	200	100	COMMON	COM21 INC			NR	
207865138	0	0	EQUITY	1,432	182	COMMON	CONNECTIVITY TECHNOLOGIES INC			C	
208464980	0	0	CORPOND	120,000	70,000	CBOND	CONSECO INC	ESCROW	AMERICA INC NEW	D	CA
208992208	0	0	EQUITY	25,000	14,000	COMMON	CONSOLIDATED CAPITAL OF NORTH			NR	
208929108	0	0	EQUITY	772	602	COMMON	CONUSONICS VIDEO CORP			NR	
210430104	0	0	EQUITY	753	500	COMMON	CONVON CORP-CL A			NR	
21061P106	0	0	EQUITY	30,000		COMMON	***CONSUMERS PACKAGING INC			NR	
212623302	0	0	EQUITY	110		PREFERRED	CONTINENTAL AIRLINES FLDGS INC	5.50% DEP PFD (REPSTG 1/10/00TH		NR	NA
212072102	0	0	EQUITY	2,870	2,500	COMMON	CONTINENTAL STEEL CORP-DEL			NR	
21220C103	0	0	EQUITY	3,124	1,064	COMMON	CONTOUR ENERGY CO			D	
212542108	0	0	EQUITY	5,615,216	15	COMMON	CONVERSE INC-DEL			NR	
21868KAN7	0	0	CORPOND	162,600	162,000	CBOND	CORPORATE BACKED TR CFFS	2004-7 GOLDMAN SACHS CAP PFR		NR	
22236Q102	0	0	EQUITY	10,001	1	COMMON	COUNTRY WORLD CASINOS INC			D	
22281N103	0	0	EQUITY	5,729	4,229	COMMON	COVANTA ENERGY CORP			C	
223-41132	0	0	EQUITY	26,500	26,500	COMMON	COVINGTON DEVELOPMENT GROUP	INC		D	
223222108	0	0	EQUITY	39,800	1,000	COMMON	CRAY COMPUTER CORP			NR	
223271107	0	0	EQUITY	525	200	COMMON	CRAZY EDDIE INC			NR	
22674J107	0	0	EQUITY	135,700	800	COMMON	CRITICAL INDUSTRIES INC			NR	
22754R201	0	0	EQUITY	204,482	204,395	COMMON	CROSS MEDIA MARKETING CORP			NR	
228392304	0	0	EQUITY	27,000	23,000	COMMON	CROWN LABORATORIES INC-NEW	NEW		NR	
228426108	0	0	EQUITY	385	315	COMMON	CROWN NORTH CORP INC			NR	
229C70107	0	0	EQUITY	30,587	367	COMMON	CRYSTAL BRANDS INC			NR	
232489104	0	0	EQUITY	200	200	COMMON	CYBERMATICS INC			C	
23254B100	0	0	EQUITY	53	21	COMMON	CYCLOLOGIC INC			NR	
232585208	0	0	EQUITY	2,500	1,000	COMMON	CYCOMM INTERNATIONAL INC-WYO			NR	
232586109	0	0	EQUITY	50	50	COMMON	CYNATICOLOR CORP			C	
23257K107	0	0	EQUITY	700	700	COMMON	CYNET INC			NR	
23333B108	0	0	EQUITY	47	45	CLASS	DBL LIQUIDATING TRUST	CL A		NR	
23330B306	0	0	EQUITY	26,000	24,000	COMMON	DBL LIQUIDATING TRUST	CTF BEN INT CL A		NR	
23309A200	0	0	EQUITY	1,338	1,500	COMMON	DCI TELECOMMUNICATIONS INC NEW	CTF BEN INT CL C3		NR	
23315W100	0	0	EQUITY	455,511	443,511	COMMON	DDS TECHNOLOGIES USA INC NEW			NR	
23331F108	0	0	EQUITY	10	12,000	COMMON	DRX INC			NR	
233355104	0	0	EQUITY	122	86	COMMON	DWICORP	INC		D	
233980303	0	0	EQUITY	37	37	COMMON	DAIRY MART CONVENIENCE STORES			D	
234033106	0	0	EQUITY	97	97	COMMON	DO NOT USE GASYTEK INTL CORP			NR	
241486108	0	0	EQUITY	3,600	3,600	COMMON	DEROSE INDUSTRIES INC			NR	
247504101	0	0	EQUITY	500	500	COMMON	DELTA DATA SYSTEMS CORP			NR	
247782302	0	0	EQUITY	165,000	162,500	COMMON	DELTA OMEGA TECHNOLOGIES INC	NEW		NR	
24873K208	0	0	EQUITY	81,500	13,250	COMMON	DENTAL MEDICAL DIAGNOSTIC	SYSTEMS INC NEW		NR	
248483108	0	0	EQUITY	1,320	1,000	COMMON	DENVER WESTERN PETROLEUM CORP			NR	
250569100	0	0	EQUITY	15	15	COMMON	DESIGNER & DECORATOR HSE INC			D	
252445406	0	0	EQUITY	1,900	400	COMMON	DIAGNOSTIC HEALTH SERVICES INC	NEW		NR	
26259R101	0	0	EQUITY	4	4	COMMON	***DIAMANT ART CORPORATION			NR	
262592100	0	0	EQUITY	206	205	COMMON	DIAMOND EQUITIES INC			D	
262760200	0	0	EQUITY	2,000	2,000	COMMON	DIAMOND WEST ENERGY CORP-NEW			NR	
263517108	0	0	EQUITY	100	100	COMMON	***DIGITAL FUSION MULTIMEDIA	TECHNOLOGIES INC		NR	
264919103	0	0	EQUITY	400	400	COMMON	DIVERSIFIED COMMUNICATIONS	FORMERLY DUNDEE BAN CORP INC		NR	
267192104	0	0	EQUITY	100	100	COMMON	DOMINION BRIDGE CORP	INDUSTRIES LTD		D	
262038106	0	0	EQUITY	3,225	3,000	COMMON	DRKOP COY INC			D	
264175100	0	0	EQUITY	10	10	COMMON	DUCT UTILITY CONSTRUCTION &			NR	
264901208	0	0	EQUITY	21	21	COMMON	***DUNDEE CORPORATION CLASS B			NR	
267843209	0	0	EQUITY	500	500	COMMON	DYNAMIC AVER CAN CORP NEW			NR	
268933100	0	0	EQUITY	10,000	10,000	COMMON	ELR GOLD & SILVER CORP	INTEREST CERTIFICATE		NR	
269221107	0	0	EQUITY	10,000	10,000	COMMON	ETC TECHNOLOGIES CORP			NR	
269289204	0	0	EQUITY	550	550	COMMON	EUA POWER CORP-CONTINGENT			NR	
269439105	0	0	EQUITY	28,220	2,900	COMMON	EAGLE BLDG TECHNOLOGIES INC			NR	
27579W103	0	0	EQUITY	104	4	COMMON	EAST WEST DISTRS INC			NR	
276191848	0	0	EQUITY	725	492	PREFERRED	EASTERN AIR LINES INC-DEP PFD	REPSTG 1/10/00TH 11.35% JR PFD		NR	
276191863	0	0	EQUITY	31,902	31,282	PREFERRED	EASTERN AIR LINES INC	\$3.24 CUM PFD		NR	NA
277044202	0	0	EQUITY	693	684	CLASS	EASTERN STAINLESS CORP-CL B			NR	
278859106	0	0	EQUITY	13,500	13,500	COMMON	ECO SOIL SYSTEMS INC			NR	
278859103	0	0	EQUITY	1,000	1,000	COMMON	ECO2 INC			NR	
280876113	0	0	EQUITY	45,475	45,052	WARRANT	WYS EDISON BROTHERS STORES INC			NR	

62401102	0	0	EQUITY	1,600	1,100	500	COMMON	MOUNTAIN ENERGY INC	
62546P105	0	0	EQUITY	1,737	931	896	COMMON	MULTIPLEX SERVICES INC	
628690106	0	0	EQUITY	10,500	5,500	5,000	COMMON	MUTURN.COM INC	D
628914103	0	0	EQUITY	122,566		-22,566	COMMON	NESB CORP	
629478106	0	0	EQUITY	16,550	16,550	100	COMMON	NX NETWORKS INC	D
629775206	0	0	EQUITY	22,500	2,500	20,000	COMMON	NAHAMA & WEGANT ENERGY CO NEW	C
636911109	0	0	EQUITY	44,125	2,000	42,125	COMMON	NATIONAL MEDPLEX CORP	
636988103	0	0	EQUITY	49,500	44,000	5,500	COMMON	**NATIONSFRONT INC	D
63902Q109	0	0	EQUITY	300		300	COMMON	NATUREWELL INC	
640506101	0	0	EQUITY	2,570	1,570	1,000	COMMON	NEON COMMUNICATIONS INC	D
64084R103	0	0	EQUITY	6,848		6,848	COMMON	NEOSTAR RETAIL GROUP INC	D
641147103	0	0	EQUITY	450	300	250	COMMON	NETPLEX GROUP INC	NR
64122D508	0	0	EQUITY	363,290	8,200	355,090	COMMON	NETWORK PLUS CORP	D
647616AA9	0	0	CORPBOND	2,000		2,000	CBOND	NEW ORLEANS GREAT NORTHERN RV	NA
64886T109	0	0	EQUITY	6,500		6,500	ADR	**NEW TEL LTD	NA
650087108	0	0	EQUITY	10,000		10,000	COMMON	NEW YORK TELECOMPUTING &	NA
65333FAS6	0	0	CORPBOND	5,000		5,000	CBOND/CNV	NEXTEL PARTNERS INC	935+
657077103	0	0	EQUITY	88,000		88,000	COMMON	NORTH AMERICAN RECYCLING	NA
666408109	0	0	EQUITY	2,300	2,000	300	COMMON	NORTHGATE COMPUTER CORP	NR
668067AD7	0	0	CORPBOND	4,010,000		4,010,000	CBOND	NORTHWESTERN STEEL & WIRE	
670096106	0	0	EQUITY	2,000		2,000	COMMON	NOVO CORP	NR
67085K100	0	0	EQUITY	84,064		84,064	COMMON	NUMERICA FINANCIAL CORP	
670859106	0	0	EQUITY	14,900	9,900	5,000	COMMON	NUTRI BEVCO INC	
67066Q109	0	0	EQUITY	9,435	9,385	50	COMMON	NYCAL CORP	
67083Q101	0	0	EQUITY	47,280	18,000	29,280	COMMON	OCA INC	
67087TCZ2	0	0	MORTGAGE	4,000,000		4,000,000	CND	OMI TRUST MTGP/SERIES 2001-D	B+
671009108	0	0	EQUITY	5,601		5,601	COMMON	ORA ELECTRONICS INC	D
674098207	0	0	EQUITY	11,095	11,004	91	COMMON	***OAKWOOD HOMES CORPORATION	
675653105	0	0	EQUITY	5		5	COMMON	ODESSA FOODS INTERNATIONAL INC	
677677102	0	0	EQUITY	2,650	2,900	50	COMMON	OIL INTERNATIONAL LTD	
681908109	0	0	EQUITY	186,615	184,315	4,300	COMMON	OMNIMAX INC	
682124102	0	0	EQUITY	15,100		15,100	COMMON	OMNITEC INC	
68243R104	0	0	EQUITY	2,000		2,000	COMMON	ONEFAMILY.COM INC	
682653105	0	0	EQUITY	9,300	9,300	1,000	COMMON	ONETA INDUSTRIES INC	
682735113	0	0	EQUITY	2,000		2,000	WARRANT	ONO FINANCE PLC CNVDENWASCT ZE	C
683617100	0	0	EQUITY	19,226	901	18,325	COMMON	OPTEL INC NON-VTG 144A	CCC+
683891105	0	0	EQUITY	22,335		22,335	COMMON	OPTO MECHANIC INC	D
686165101	0	0	EQUITY	12,200	7,800	4,300	COMMON	OTIS OIL & GAS CORP NEW	
689018208	0	0	EQUITY	250	200	50	COMMON	CUTBOARD MARINE CORP SUB DEB	NR
69002QAD4	0	0	CORPBOND	10,000		10,000	CBOND/CNV	GUTHRIGHT INDUSTRIES INC	
690128103	0	0	EQUITY	800		800	COMMON	PGUNG	
693312106	0	0	EQUITY	17,884	17,648	238	COMMON	PHIP HEALTHCARE CORPORATION	NR
69334AC47	0	0	CORPBOND	21,052,000	19,906,000	1,146,000	CSOND/CNV	***PT TOSBA PULP LESTARI	
69365W103	0	0	EQUITY	46,806	46,579	227	ADR	PACAD INC	
693718102	0	0	EQUITY	640	340	300	COMMON	PACEL CORP	NR
69372L850	0	0	EQUITY	1		1	COMMON	***PAGE PETROLEUM LTD	
695553106	0	0	EQUITY	1,556		1,556	COMMON	PAIN SUPPRESSION LABS INC	
695624109	0	0	EQUITY	103,800	101,300	2,500	COMMON	PAUTE OIL & MINING CORP	D
6959790105	0	0	EQUITY	348,994	342,510	4,484	COMMON	PAN AM CORP	D
696757102	0	0	EQUITY	27,840	21,895	6,945	COMMON	PANACO INC	D
698106101	0	0	EQUITY	16,526		16,526	COMMON	PARAGON INC	NR
69829X101	0	0	EQUITY	40,900	35,000	5,900	COMMON	PARAGON BANCORP	
69912K990	0	0	EQUITY	20,400	16,300	4,100	COMMON	PARAGON TRADE BRANDS INC	
699510101	0	0	EQUITY	20		20	COMMON	PARIS INDS CORP	
700678105	0	0	EQUITY	75		75	COMMON	PARK PHARMACY CORPORATION	
702140203	0	0	EQUITY	100		100	COMMON	PARTS.COM INC	
703103102	0	0	EQUITY	15,300	1,000	14,300	COMMON	PATHE COMMUNICATIONS CORP	
70321G177	0	0	EQUITY	31,200		31,200	WARRANT	PATHEPATNET INC	
704324102	0	0	EQUITY	160		160	COMMON	PAY TELEVISION CORP	
704378405	0	0	EQUITY	45,532	25,532	20,000	COMMON	PAYLESS CASHWAYS INC NEW	
70522M103	0	0	EQUITY	185		185	ADR	PECOM ENERGY SA SPONSORED AD	
70557P104	0	0	EQUITY	32	12	20	COMMON	PEGASUS INDUSTRIES INC-NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON	PENGUIN GROUP INC NEW	
707073505	0	0	EQUITY	75		75	COMMON		

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865681109	EQUITY	440	346	100	COMMON	SUPERWIPES INC	
865681107	EQUITY	300	190	110	COMMON	SUPREMA SPECIALTIES INC	D
87150R105	EQUITY	341		341	COMMON	SYMBIAT INC	NR
871504109	EQUITY	13,450		13,450	COMMON	SYMBION INC	C
871512208	EQUITY	1,084	794	300	COMMON	SYMBOLICS INC NEW	D
871839205	EQUITY	1,000		1,000	COMMON	SYNCRONYS SOFTCORP	NR
871943105	EQUITY	7,182	5,307	1,875	COMMON	SYSTEM SOFTWARE ASSOCIATES INC	
872363106	EQUITY	500		500	COMMON	SYMPLEX COMMUNICATIONS CORP	NEW
872450200	EQUITY	33,000		33,000	COMMON	TDX CORP	
872916107	EQUITY	59	48	11	COMMON	TIC INDUSTRIES INC	
873054209	EQUITY	1,403,830	12,703	1,391,127	COMMON	TSL HOLDINGS INC	D
873081105	EQUITY	345	45	300	COMMON	TJ INTERNATIONAL INC-NEW	
873083309	EQUITY	6,600	5,400	1,200	COMMON	TVC TELECOM INC	
87377Q104	EQUITY	584		584	COMMON	TV COMMUNICATIONS NETWORK INC	NEW
876628207	EQUITY	810		810	COMMON	TAG GROUP INC	
878227107	EQUITY	232,128		232,128	PREFOCONV	TATHAM OFFSHORE INC-12% CONV	EXCH PFD SER A
87873C104	EQUITY	29,000	20,000	9,000	COMMON	TECHNOCORP	
878002103	EQUITY	6,677	5,498	1,179	COMMON	TECHNOLOGY TRANSFER INC	
87842L101	EQUITY	8,944	5,426	3,518	COMMON	TEECO PROPERTIES LP	
879422103	EQUITY	93,500	58,500	35,000	COMMON	TELEHUBLINK CORP	
880E+207	EQUITY	92,103	76,840	15,263	COMMON	TELEGROUP INC	
883353104	EQUITY	5,030	3,250	1,780	COMMON	TELESERVICES INTERNET GROUP	D
87958YAA1	CORPBOND	11,412,700	11,010,000	402,700	CBOND	TELECOM INC	INC NEW
87959Y103	EQUITY	1,605	1,225	380	COMMON	TELECOM INC-CL A	NR
87960H107	EQUITY	1,974		1,974	COMMON	TELECONICS INC	D
879681200	EQUITY	9		9	COMMON	TELLUS INDUSTRIES INC NEW	NR
879704104	EQUITY	4,000	2,000	2,000	COMMON	TEMP STIK CORP	
879908101	EQUITY	329,657	150	329,507	COMMON	TELESPHERE COMMUNICATIONS INC	
879692504	EQUITY	1,253	1,250	3	COMMON	TELETIMER INTERNATIONAL INC	NEW
880547102	EQUITY	18,890	834	18,056	COMMON	TENNIS LADY INC	
881612105	EQUITY	15,245	10,245	5,000	COMMON	TESSERA GROUP INC (THE)	C
883353104	EQUITY	21,083	90	20,993	COMMON	THE GRCO INC	
88360H101	EQUITY	1,264,500	1,259,500	5,000	COMMON	***THERMO TECH TECHNOLOGIES	NR
885197103	EQUITY	287	250	37	ADR	***THORN PLC-SPONSORED ADR OLD	
885042100	EQUITY	21,012	16,600	4,412	COMMON	THUNDER GROUP INC	
886307107	EQUITY	7,200	4,000	3,200	COMMON	TIANDONG INTERNET PRODS & SVCS	D
880910102	EQUITY	81,650	57,850	1,000	COMMON	TOPS APPLIANCE CITY INC	D
881539108	EQUITY	20,000		3,800	COMMON	TOUCH AMERICA HOLDINGS INC	NR
89155B101	EQUITY	20,000		20,000	COMMON	TOUR CFG INC	
892862204	EQUITY	76,870	1,500	75,370	COMMON	TRADITIONAL INDUSTRIES INC NEW	
892781105	EQUITY	765,122	759,267	5,855	COMMON	TRAILBLAZER OIL & GAS INC	
893345837	EQUITY	20,278	16,165	4,113	COMMON	TRANS WORLD AIRLINES INC NEW	
893626100	EQUITY	2,600	2,550	50	COMMON	TRANSOFORM LABORATORIES CORP	D
89376P103	EQUITY	7,200	2,500	4,700	COMMON	TRANSMEDIA ASIA PACIFIC INC	NR
893881102	EQUITY	43		43	COMMON	TRANSPORTATION EQUITIES INC	
89468B100	EQUITY	10,000		10,000	COMMON	TREESOURCE INDUSTRIES INC	C
89466N105	EQUITY	2	1	1	COMMON	TRENDSSETTER SOLAR PRODUCTS INC	
895537H02	EQUITY	41,000	40,000	1,000	COMMON	***TRINATIONAL DEVELOPMENT	NR
896121100	EQUITY	54,744	3,970	50,774	COMMON	TRICOR SYSTEMS INC	D
896925203	EQUITY	10,050	7,847	2,203	COMMON	TRISM INC	
897124103	EQUITY	1,000		1,000	COMMON	TROND INTERNATIONAL INC	COM NEW
89732M109	EQUITY	75	15	60	COMMON	TROY GOLD & MINERAL	
901200105	EQUITY	100		100	COMMON	***20TH CENTURY ENERGY CORP	CORPORATION
90130C305	EQUITY	2,586	1	2,585	COMMON	21ST CENTURY TECHNOLOGIES INC	NEW
90176B109	EQUITY	85,300	80,300	5,000	COMMON	TWIND ENERGY CORP	
90206R103	EQUITY	41,110	500	40,610	COMMON	21NFIN TY INC	
90211N105	EQUITY	15,341	5,000	10,341	COMMON	TWO WAY TV US INC	
902546108	EQUITY	44,469	1,198	43,331	COMMON	UOC HOMES INC	NR
902928109	EQUITY	119,156	1,714,602	119,156	COMMON	USA CLASSIC INC	NR
90334M109	EQUITY	1,722,002	7,400	1,715	COMMON	U.S. INTERACTIVE INC	D
90336N204	EQUITY	2,100	2,000	100	COMMON	USN COMMUNICATIONS INC	
90339C109	EQUITY	5,060	50	5,000	COMMON	U.S. WIRELESS CORP	D
904202108	EQUITY	480	192	289	COMMON	UNIBROW.COM INC	

904788106	EQUITY	1,709	1,206	500	COMMON	UNISAR CO	INDONESIA PART CTF	NR
909163107	EQUITY	22,000		22,000	COMMON	UNROYAL TECHNOLOGY CORP	INC	D
910204106	EQUITY	10,914	7,700	2,314	COMMON	UNITED EDUCATION & SOFTWARE		D
910324102	EQUITY	317	260	67	COMMON	UNITED FINANCIAL GROUP INC-DEL		NR
910756106	EQUITY	1,250	500	750	COMMON	UNITED KENO HILL MINES LTD		NR
910855307	EQUITY	18,960	51	18,909	PREFERRED	UNITED MERCHANTS & MFRS INC	10% CUM PFD SER 1	NR
912323305	EQUITY	13,233	3,801	9,630	COMMON	U S OFFICE PRODUCTS CO (NEW)		NR
912720308	EQUITY	3,118	250	1,000	COMMON	U S TECHNOLOGIES INC NEW		C
912899408	EQUITY	3,118	250	2,868	COMMON	STARVOX COMMUNICATIONS INC-A		D
913495103	EQUITY	202,165	2,195	200,000	COMMON	STARVOX EXPRESS INC		NR
913756300	EQUITY	10,317	942	9,375	COMMON	UNIVERSAL MONEY CENTERS INC	NEW COMPAR \$0.01	
915431308	EQUITY	300	13	1	COMMON	UPLAND MINERALS & CHEMICALS	CORP NEW	
917248209	EQUITY	86,693	73,605	13,088	COMMON	URETHANE TECHNOLOGIES INC NEW		D
917311805	EQUITY	15,000		15,000	COMMON	US INTERNETWORKING INC		NR
917515102	EQUITY	27,500		27,500	COMMON	UTN CORP		D
918348107	EQUITY	60	59	1	COMMON	VALUE MERCHANTS INC NEW		NR
919902106	EQUITY	5,000	500	5,000	COMMON	VALUESTAR CORP		D
919910106	EQUITY	10,500	5,000	5,500	COMMON	VALUE AMER INC		D
920381102	EQUITY	196,175		196,175	COMMON	VALUE ADDED COMMUNICATIONS INC		D
920383106	EQUITY	160	237	167,761	COMMON	VANGUARD AIRLINES INC NEW		D
922018307	EQUITY	170,098	2,337	167,761	COMMON	VAST SOLUTIONS INC	CL B1	
922377108	EQUITY	170,098	2,337	167,761	COMMON	VAST SOLUTIONS INC	CL B2	
922377207	EQUITY	170,098	2,337	167,761	COMMON	VAST SOLUTIONS INC	CL B3	
922377306	EQUITY	570	287	283	COMMON	VELOCITYSH INC		NR
92257K102	EQUITY	13,020,760	321	3,250,000	COMMON	VENTURE HOLDINGS TRUST	RWD 18.00	NR
922577AA1	CORPBOND	14,250,000		4,700,000	COMMON	VENTURE HOLDINGS TRUST	SP NOTE SER B	NR
92326YAD1	CORPBOND	27,750,000	798	35,560	WARRANT	B WTS VERADO HLDGS INC	RWD 11.00	NR
92326YAFB	EQUITY	37,378	100	29	COMMON	VERONEX TECHNOLOGIES INC	PUR COM	NR
92335X118	EQUITY	129		691	COMMON	VESTA INSURANCE GROUP INC		D
924805102	EQUITY	891		4,150	COMMON	VIATEL INC		D
925391104	EQUITY	4,150		1,000	COMMON	VIATET INC		NR
925529208	EQUITY	870		1,000	COMMON	VISION GLOBAL CORP		NR
92553M108	EQUITY	1,000		130	WARRANT	WTS WISKASE COMPANIES INC		B-
928305101	EQUITY	130		500	COMMON	VISIONAMERICA INC		D
92831R128	EQUITY	500	1,620	2,752	COMMON	VJASIC FOODS INTERNATIONAL INC		NR
92832C104	EQUITY	4,372	1,620	8,000	COMMON	VOICEFLASH NETWORKS INC		D
928559103	EQUITY	48,857	40,857	1,827	PREF COMV	WPK CORPORATION	CONVERTIBLE PREFERRED STOCK	NR
92861T101	EQUITY	3,327	1,500	133	COMMON	WPK CORPORATION	NEW	D
929248300	EQUITY	455	322	850	COMMON	WALKER TELECOMMUNICATIONS CORP		D
929248409	EQUITY	850		4,000	COMMON	WALNACCO GROUP INC-CL A		D
931804108	EQUITY	14,000	10,000	4,000	CLASS	WASHINGTON GROUP INTL INC		B-
934390105	EQUITY	2,810	2,010	800	COMMON	WASHINGTON GROUP INTL INC		D
938882103	EQUITY	2,810	10,500	1,000	COMMON	WAYVE TELECOMMUNICATIONS	INC	D
944037100	EQUITY	11,500	10,500	20,560	COMMON	WEBLINK WIRELESS INC	CL A	D
94769A101	EQUITY	68,532	47,982	829,930	COMMON	WEBVAN GROUP INC		D
94845V103	EQUITY	873,101	43,185	480	COMMON	WEIRTON STEEL CORPORATION		D
948774104	EQUITY	18,480	18,000	4,050	PREF COMV	WEIRTON STEEL CORP	CONVERTIBLE PFD STK SERIES C	NR
948774302	EQUITY	5,040	990	30,320	COMMON	WELLS AMERICAN CORP		D
949900104	EQUITY	50,320	20,000	19,120	COMMON	WELLSTEAD INDUSTRIES INC		D
950246108	EQUITY	15,120		1,600	COMMON	WESTERN CANADA BEVERAGE		D
957918105	EQUITY	1,600	33,685	400	COMMON	WESTERN UNITED MINES INC		D
958835109	EQUITY	34,085	102,000	1,000	COMMON	WESTPOINT STEVENS INC		D
961238102	EQUITY	103,000	102,000	14,845	COMMON	WHIRLWIND MARKETING INC		D
963341102	EQUITY	14,845		4	COMMON	WHITE RIVER PETROLEUM CORP		D
964470105	EQUITY	504	500	14,000	COMMON	WHITEHALL ENTERPRISES INC		D
965042104	EQUITY	14,067	57	1	COMMON	WILD BRUSH ENERGY INC	NEW	D
968077206	EQUITY	1		689	COMMON	WILLCOX & GIBBS INC NEW		D
968219203	EQUITY	6,199		243,856	COMMON	WILLIAMS COMMUNICATIONS GROUP	INC-CL A	D
968455104	EQUITY	381,482	137,628	50,000	COMMON	WILLIAMS COMM GROUP INC	-ESCROW-	D
968455B2	CORPBOND	1,815,000	1,755,000	50	CLASS	WIN ENTERPRISES-CL B		D
974282105	EQUITY	50		340	COMMON	WINSLOW TECHNOLOGY INC		D
97480106	EQUITY	440	100	30,281	COMMON	WINSTAR COMMUNICATIONS INC		D
975515107	EQUITY	73,382	43,101		COMMON			D

975515875	0	0	0	21,450	6,814	21,450	119	WINSTAR COMMUNICATIONS INC	CONV SR PRD SER D 7%	0
981471A101	0	0	0	182	6,814	182	119	WORLD ACCESS INC NEW		0
981480101	0	0	0	1,500	1,845	1,500	119	WORLD CALLNET INC		0
981477104	0	0	0	161,750	1,845	161,750	119	WORLD HEALTH ALTERNATIVES INC		0
981537103	0	0	0	5,900	6,400	500	119	WORLD-WIDE PATENT'S LTD		0
98157D106	0	0	0	4,379,049	3,801,548	477,501	119	WORLDCOM INC-GA NEW WORLDCOM G	GROUP COM	0
981604101	0	0	0	200	200	200	119	WORLDWIDE WEB NETWORK CORP		0
981902109	0	0	0	118	40	75	119	WORLDS OF WONDER INC		0
983701103	0	0	0	4,795	3,129	1,666	119	XCL LTD-CEL		0
983764101	0	0	0	24,357	24,255	92	119	XCOMUNICATIONS INC	CL A	0
984126102	0	0	0	17,315	16,050	1,265	119	XONICS INC CL A		0
984190108	0	0	0	19,651	1,201	18,450	119	Y & A GROUP INC		0
985534100	0	0	0	1,500	1,500	1,500	119	YES ENTERTAINMENT INC		0
987048105	0	0	0	3,150	2,150	1,000	119	YORK RESEARCH CORP		0
987618101	0	0	0	1,200	1,200	1,200	119	YOUTHLINE USA INC		0
988478103	0	0	0	3,200	3,200	3,200	119	YUKON ENERGY CORP		0
98878WAAD	0	0	0	16,777	1,152	15,595	119	ZSPH LLC		0
98906Q101	0	0	0	1,524	784	740	119	ZANY BRAINY INC		0
989428107	0	0	0	1,000	500	500	119	ZENTEC CORP		0
98953Q105	0	0	0	10	10	10	119	ZYDANT CORP		0
989905104	0	0	0	21,175	20,775	400	119	ZOE PRODUCTS INC		0
989902AB3	0	0	0	602,597	602,597	602,597	119			0
989904AB0	0	0	0	325,000	325,000	325,000	119			0
99250K103	0	0	0	30,739	4,192	26,547	119			0
40420K103	0	0	0	176,721	176,643	778	119			0
803111AK3	0	0	0	5,070,000	70,000	5,000,000	119			0
56525108	0	0	0	43,101	39,110	3,991	119			0
872825108	0	0	0	2,057	1,697	370	119			0
72592A201	0	0	0	586	586	586	119			0
683B3KAB6	0	0	0	160,000	160,000	160,000	119			0
28873N108	0	0	0	28,760	27,311	1,449	119			0
37243V100	0	0	0	13,851	-12,661	26,512	119			0
41013V100	0	0	0	140,915	133,816	7,099	119			0
462740206	0	0	0	196,167	192,837	3,330	119			0
313747206	0	0	0	22,522	16,722	5,800	119			0
87264MA-B5	0	0	0	2,740,000	2,740,000	2,740,000	119			0
6708ANAC1	0	0	0	97,000	97,000	97,000	119			0
136375102	0	0	0	621,536	466,920	154,616	119			0
431475102	0	0	0	108,150	-13,163	121,313	119			0
502175102	0	0	0	8,189	-12,123	20,312	119			0
872275102	0	0	0	62,641	-166,506	249,147	119			0
716382106	0	0	0	15,673	-34,000	49,673	119			0
809682106	0	0	0	48,936	37,857	11,079	119			0
73179PAB2	0	0	0	875,000	875,000	875,000	119			0
65409QAC6	0	0	0	1,500,000	365,349	1,134,651	119			0
92769R106	0	0	0	415,952	57,871	358,081	119			0
B5628B104	0	0	0	90,033	32,162	57,871	119			0
CAG156206	0	0	0	40,000	40,000	40,000	119			0
C6D534106	0	0	0	76,570	76,570	76,570	119			0
CKC50X106	0	0	0	930,026	607,387	322,639	119			0
DH61G100	0	0	0	97,562	6,562	91,000	119			0
DFA24P207	0	0	0	30,000	30,000	30,000	119			0
D1668R123	0	0	0	45,506	-7,326	52,834	119			0
D18160298	0	0	0	26,500	25,106	1,394	119			0
EAQ641109	0	0	0	86,668	86,668	86,668	119			0
EAQ641208	0	0	0	43,333	43,333	43,333	119			0
EG6730109	0	0	0	34,800	34,800	34,800	119			0
EGC05A406	0	0	0	119,138	56,201	62,937	119			0
EME45U103	0	0	0	1,715,905	1,513,746	202,157	119			0
FAB87G100	0	0	0	97,000	32,555	64,445	119			0
G0218G203	0	0	0	33,888	1,333	35,221	119			0
G04074103	0	0	0	473,115	473,115	473,115	119			0
G04136100	0	0	0	31,944	23,410	8,534	119			0

G0450A105	** PRC NOT FOUND	28,136	22,259	5,867
G0454B107	** PRC NOT FOUND	1,053,768	1,081,936	1,830
G0538A105	** PRC NOT FOUND	37,617	24,060	13,617
G0585R106	** PRC NOT FOUND	240,417	-86,165	326,585
G0892J109	** PRC NOT FOUND	765,622	756,022	28,600
G10082105	** PRC NOT FOUND	313,247	236,300	76,947
G1150G111	** PRC NOT FOUND	2,209,461	2,139,734	63,727
G1315RAA9	** PRC NOT FOUND	72,000	-3,000,000	3,072,000
G16252101	** PRC NOT FOUND	694,104	690,766	13,335
G18982105	** PRC NOT FOUND	233,959	222,265	11,704
G19522112	** PRC NOT FOUND	70,391	13,618	56,573
G20045202	** PRC NOT FOUND	41,565	25,013	16,552
G2112B109	** PRC NOT FOUND	40,000	40,000	40,000
G23491AA4	** PRC NOT FOUND	1,900,000	750,000	1,150,000
G2519Y105	** PRC NOT FOUND	7,287	6,969	318
G26343107	** PRC NOT FOUND	127,623	82,331	45,292
G2554P103	** PRC NOT FOUND	7,374	6,217	1,157
G25647AA5	** PRC NOT FOUND	50,000	-200,000	250,000
G29170209	** PRC NOT FOUND	6,000	6,000	6,000
G29245AE0	** PRC NOT FOUND	5,000,000	5,000,000	5,000,000
G2939AAA1	** PRC NOT FOUND	209,000	159,000	50,000
G30397106	** PRC NOT FOUND	229,064	159,976	70,088
G3075P101	** PRC NOT FOUND	79,636	66,916	12,718
G3396L102	** PRC NOT FOUND	3,897	3,897	3,897
G37260109	** PRC NOT FOUND	41,205	-17,598	58,803
G39300101	** PRC NOT FOUND	54,745	12,212	42,533
G4085J109	** PRC NOT FOUND	2,557,051	2,552,795	4,256
G4388M105	** PRC NOT FOUND	40,669	30,799	9,900
G4412G101	** PRC NOT FOUND	10,310	3,600	6,710
G4612CAC9	** PRC NOT FOUND	55,000	55,000	55,000
G5139L100	** PRC NOT FOUND	3,684	25	3,659
G56462149	** PRC NOT FOUND	95,707	5,300	90,407
G56462198	** PRC NOT FOUND	120,163	19,732	100,431
G5876H105	** PRC NOT FOUND	946,431	613,657	334,574
G6052P103	** PRC NOT FOUND	66,064	52,851	13,213
G61473AA5	** PRC NOT FOUND	1,634,000	1,590,000	44,000
G62185106	** PRC NOT FOUND	224,016	85,232	133,784
G6359F103	** PRC NOT FOUND	353,121	343,260	9,861
G65773106	** PRC NOT FOUND	96,213	11,238	84,975
G6710EAA8	** PRC NOT FOUND	5,000	5,000	5,000
G67742109	** PRC NOT FOUND	200,048	194,740	5,308
G67743107	** PRC NOT FOUND	46,260	-13,939	60,199
G7127P100	** PRC NOT FOUND	96,053	87,559	8,494
G73031109	** PRC NOT FOUND	5,481	2,076	3,405
G7313F106	** PRC NOT FOUND	6,255	3,000	1,255
G7496G103	** PRC NOT FOUND	85,352	43,008	42,344
G81075106	** PRC NOT FOUND	879,565	853,046	26,519
G81477104	** PRC NOT FOUND	21,315	-52,320	73,635
G84306102	** PRC NOT FOUND	2,900	-2,500	5,000
G84384109	** PRC NOT FOUND	325	325	325
G8649T109	** PRC NOT FOUND	44,203	1,000	43,203
G87210103	** PRC NOT FOUND	28,802	-3,558	32,360
G8708L106	** PRC NOT FOUND	33,145	31,403	1,742
G9319H102	** PRC NOT FOUND	313,841	310,506	3,335
G93205113	** PRC NOT FOUND	13,700	13,700	13,700
G93447111	** PRC NOT FOUND	1,426	1,423	3
G93762204	** PRC NOT FOUND	65,409	46,098	19,310
G9458A100	** PRC NOT FOUND	280,906	225,674	55,232
G9825P107	** PRC NOT FOUND	280,004	253,512	26,492
G98245105	** PRC NOT FOUND	78,201	-9,608	87,809
G98265E00	** PRC NOT FOUND	10,000	10,000	10,000
HEE290301	** PRC NOT FOUND	66,600	66,600	66,600
HJC676A05	** PRC NOT FOUND	50,000	50,000	50,000

H0023R105	** PRC NOT FOUND	131,091	129,381	1,700
JBH2tM104	** PRC NOT FOUND	257,940	147,940	110,000
KCJ30U100	** PRC NOT FOUND	30,620	30,620	30,620
L698F110	** PRC NOT FOUND	71,009	16,741	54,268
L97437AA2	** PRC NOT FOUND	11,000	11,000	11,000
M065AQ106	** PRC NOT FOUND	15,126	13,250	1,876
M0841T100	** PRC NOT FOUND	37,533	32,853	4,680
M2196U109	** PRC NOT FOUND	12,168	10,875	1,293
M2196W113	** PRC NOT FOUND	1,777	1,569	178
M22013102	** PRC NOT FOUND	197,805	-102,531	290,336
M22465104	** PRC NOT FOUND	325,977	270,013	55,964
M25082104	** PRC NOT FOUND	51,432	45,474	5,958
M25586202	** PRC NOT FOUND	3,334	3,333	1
N3760D101	** PRC NOT FOUND	711	285	426
M37605108	** PRC NOT FOUND	307	142	165
M51474118	** PRC NOT FOUND	76,760	75,460	3,300
M52020100	** PRC NOT FOUND	61,750	58,230	3,520
M55585107	** PRC NOT FOUND	1,559	300	1,259
M6158M104	** PRC NOT FOUND	8,077	6,077	6,077
M69897102	** PRC NOT FOUND	15,933	133	15,933
M8183F102	** PRC NOT FOUND	3,065	2,927	138
M81873107	** PRC NOT FOUND	28,843	21,630	7,213
M8215W109	** PRC NOT FOUND	614	614	614
M84116108	** PRC NOT FOUND	8,506	4,020	4,506
M87482101	** PRC NOT FOUND	1,074	200	874
M87696102	** PRC NOT FOUND	158,227	158,227	158,227
M8791A109	** PRC NOT FOUND	600	200	400
M88268104	** PRC NOT FOUND	11,000	-296,371	307,371
M87540138	** PRC NOT FOUND	52,239	-11,600	63,839
M87501112	** PRC NOT FOUND	44,173	-182,503	206,676
M88939107	** PRC NOT FOUND	1,437	1,437	1,437
N00927306	** PRC NOT FOUND	6,033	5,954	79
N07045102	** PRC NOT FOUND	40,397	-212,522	252,919
N07059186	** PRC NOT FOUND	47,959	5,232	42,727
N20935206	** PRC NOT FOUND	59,275	-36,370	95,645
N22717107	** PRC NOT FOUND	14,890	14,482	228
N31010108	** PRC NOT FOUND	8,728	2,000	6,728
N6748L102	** PRC NOT FOUND	21,490	16,568	4,922
P0248NAC8	** PRC NOT FOUND	160,000	160,000	160,000
P16594*32	** PRC NOT FOUND	41,967	18,713	23,274
P17825AB3	** PRC NOT FOUND	3,528,800	2,746,700	780,100
P20037AA8	** PRC NOT FOUND	45,000	45,000	45,000
P25825AE7	** PRC NOT FOUND	600,000	530,000	70,000
P3058XA14	** PRC NOT FOUND	1,500,000	1,500,000	1,500,000
P31076105	** PRC NOT FOUND	19,845	9,747	10,098
P3143NAC8	** PRC NOT FOUND	4,520,000	-185,000	4,705,000
P3143NAF1	** PRC NOT FOUND	570,000	-924,000	1,494,000
P7993HAA7	** PRC NOT FOUND	400	400	400
P8001VAD8	** PRC NOT FOUND	543,000	-1,757,000	2,300,000
P8055QDE9	** PRC NOT FOUND	400,000	100,000	300,000
P8744Y102	** PRC NOT FOUND	2,688	1,523	1,165
P93081AK6	** PRC NOT FOUND	1,475,642	1,200,300	275,642
P93368AA7	** PRC NOT FOUND	500,000	500,000	500,000
P94386107	** PRC NOT FOUND	3,007,545	2,958,778	48,767
Q17759R100	** PRC NOT FOUND	680,523	30,300	630,223
R80038AP2	** PRC NOT FOUND	500,000	500,000	500,000
U62524100	** PRC NOT FOUND	165,385	165,385	165,385
U65674AF7	** PRC NOT FOUND	5,000,000	5,000,000	5,000,000
V7780T103	** PRC NOT FOUND	48,542	24,583	23,959
X74344DM5	** PRC NOT FOUND	5	-3,237,326	3,237,331
Y0017S102	** PRC NOT FOUND	32,702	21,077	11,625
Y1968P105	** PRC NOT FOUND	1,027,632	1,022,931	4,701
Y2066G104	** PRC NOT FOUND	96,616	43,773	52,843

Y20721AF6	** PRC NOT FOUND	86,000		86,000
Y20721AL3	** PRC NOT FOUND	19,000		19,000
Y2250NAA5	** PRC NOT FOUND	200,000		200,000
Y2573F102	** PRC NOT FOUND	379,918	-234,979	614,897
Y2685T107	** PRC NOT FOUND	87,489	37,615	49,853
Y2692M103	** PRC NOT FOUND	129,125	113,445	15,680
Y2711Y104	** PRC NOT FOUND	90,711	62,647	28,064
Y27183105	** PRC NOT FOUND	55,200	52,600	2,600
Y38575C20	** PRC NOT FOUND	256,000		256,000
Y62196103	** PRC NOT FOUND	4,480,756	4,449,094	31,662
Y64202107	** PRC NOT FOUND	8,326	5,350	2,976
Y6476R105	** PRC NOT FOUND	114,344	114,058	286
Y6728Q125	** PRC NOT FOUND	20,000		20,000
Y73760111	** PRC NOT FOUND	124,812		124,812
Y75538109	** PRC NOT FOUND	5,964,456	5,911,258	53,198
Y8162K103	** PRC NOT FOUND	76,141	12,225	63,916
Y8564W103	** PRC NOT FOUND	399,448	339,076	60,372
Y8667Y305	** PRC NOT FOUND	3,343	3,336	7
0030305A06	** PRC NOT FOUND	420,000		420,000
360206	** PRC NOT FOUND	3,907	1,655	2,252
361105	** PRC NOT FOUND	102,432	80,456	21,946
00061TAB4	** PRC NOT FOUND	4,125,000		4,125,000
00081T108	** PRC NOT FOUND	45,502	23,952	21,550
00086T103	** PRC NOT FOUND	80,136	12,768	67,368
1075100	** PRC NOT FOUND	7,100		7,100
1204106	** PRC NOT FOUND	22,041	-15,843	37,884
1423102	** PRC NOT FOUND	13,700		13,700
1547108	** PRC NOT FOUND	735,122	-611,186	1,346,308
001623A83	** PRC NOT FOUND	685,000		685,000
001630106	** PRC NOT FOUND	180,970	81,404	99,566
1648203	** PRC NOT FOUND	105,000		105,000
00170F209	** PRC NOT FOUND	116,815		116,815
1719103	** PRC NOT FOUND	100		100
1744101	** PRC NOT FOUND	19,760	8,962	10,798
1765105	** PRC NOT FOUND	437,716	374,150	63,566
00199AFH6	** PRC NOT FOUND	900,000		900,000
00203R105	** PRC NOT FOUND	310	300	10
00207DAF9	** PRC NOT FOUND	50,000		50,000
00207R101	** PRC NOT FOUND	17,619	2,700	14,919
2083103	** PRC NOT FOUND	44,042	30,200	13,842
2346104	** PRC NOT FOUND	2,440,757	2,432,897	7,860
2444107	** PRC NOT FOUND	72,532	19,110	53,422
2474104	** PRC NOT FOUND	2,450	2,050	400
2528107	** PRC NOT FOUND	50		50
2535201	** PRC NOT FOUND	75,154	67,674	8,290
2567105	** PRC NOT FOUND	530,076	519,534	10,542
2896307	** PRC NOT FOUND	251,191	241,091	10,100
3009107	** PRC NOT FOUND	140,226	-116,583	256,789
003689AC2	** PRC NOT FOUND	45,000		45,000
3687100	** PRC NOT FOUND	477,134	223,495	253,639
00374N107	** PRC NOT FOUND	771,525	771,460	65
00374N123	** PRC NOT FOUND	80,365	80,041	264
3748100	** PRC NOT FOUND	700		700
00383Y102	** PRC NOT FOUND	19,963	11,392	7,571
00388WAA9	** PRC NOT FOUND	5,750,000		5,750,000
003924AH0	** PRC NOT FOUND	40,750	10,000	30,750
4239109	** PRC NOT FOUND	10,205	-34,287	44,492
00430L103	** PRC NOT FOUND	127,433	6,787	121,646
00430U103	** PRC NOT FOUND	50,300	38,870	11,430
00430XA83	** PRC NOT FOUND	30,574,000		30,574,000
00431M308	** PRC NOT FOUND	61,272	12,415	48,857
4398103	** PRC NOT FOUND	42,905		42,905
4.43E+106	** PRC NOT FOUND	53,205	-36,351	89,557

4446100	** PRC NOT FOUND	23,593		23,593
4488101	** PRC NOT FOUND	44,608	-8,647	133,453
00484M106	** PRC NOT FOUND	73,587	50,548	23,038
4954105	** PRC NOT FOUND	419		419
00489AAJ5	** PRC NOT FOUND	30,000		30,000
4934105	** PRC NOT FOUND	9,783	319	9,474
500104	** PRC NOT FOUND	16,000	10,000	6,000
00504W100	** PRC NOT FOUND	236,939	230,794	6,145
507E+109	** PRC NOT FOUND	17,694	17,034	660
00507V109	** PRC NOT FOUND	2,247,134		524,638
00508B102	** PRC NOT FOUND	71,793	19,004	52,789
00508Y102	** PRC NOT FOUND	76,496	42,941	33,555
00511R870	** PRC NOT FOUND	232,961	3,000	229,961
006ESCBG1	** PRC NOT FOUND	215,800		215,800
006ESCBH9	** PRC NOT FOUND	5,978,300		5,978,300
006ESC958	** PRC NOT FOUND	159,381		159,381
006ESC974	** PRC NOT FOUND	9,670		9,670
009ESC882	** PRC NOT FOUND	14,899		14,899
6951308	** PRC NOT FOUND	613	451	182
00851F108	** PRC NOT FOUND	122,045	109,545	12,500
00851WAD3	** PRC NOT FOUND	5,000,000		5,000,000
6847305	** PRC NOT FOUND	2		2
00858R102	** PRC NOT FOUND	5,415,227	5,415,225	2
00858R409	** PRC NOT FOUND	41,067,788	41,067,786	2
00858R708	** PRC NOT FOUND	7,645,017		7,645,017
00858R813	** PRC NOT FOUND	1,934,000		1,934,000
6854202	** PRC NOT FOUND	6,500	200	6,300
00708P108	** PRC NOT FOUND	600		600
7094105	** PRC NOT FOUND	2,283,305	2,276,050	7,255
00724F101	** PRC NOT FOUND	971,414	705,029	266,385
7361207	** PRC NOT FOUND	585	183	422
00738C102	** PRC NOT FOUND	16,947		16,947
00739W107	** PRC NOT FOUND	126,018	122,849	3,169
00752J108	** PRC NOT FOUND	186,121	104,317	85,804
00756M404	** PRC NOT FOUND	57,593	51,778	5,817
7586102	** PRC NOT FOUND	21,701	15,000	6,701
00760J106	** PRC NOT FOUND	1,180		1,180
00762W107	** PRC NOT FOUND	4,185	1,980	2,225
00763M108	** PRC NOT FOUND	105,870	64,376	41,594
00764C109	** PRC NOT FOUND	8,481	-23,525	32,016
765E+106	** PRC NOT FOUND	5,988	5,989	20
00766T100	** PRC NOT FOUND	46,907	34,128	12,779
7737109	** PRC NOT FOUND	815	15	850
7865108	** PRC NOT FOUND	235,476	5,274	231,202
007803A16	** PRC NOT FOUND	335,000		335,000
007903AL1	** PRC NOT FOUND	2,825,000	950,000	1,875,000
7903107	** PRC NOT FOUND	1,608,599	174,524	1,434,075
7924103	** PRC NOT FOUND	407,407	401,227	6,180
7942105	** PRC NOT FOUND	330,009	325,111	4,898
7942204	** PRC NOT FOUND	1,895,485	1,848,098	17,369
7947134	** PRC NOT FOUND	12,010	12,000	10
7973100	** PRC NOT FOUND	43,976	21,700	21,976
7974108	** PRC NOT FOUND	303,152	263,996	39,156
8073106	** PRC NOT FOUND	12,518	-3,760	18,278
008190AG5	** PRC NOT FOUND	4,000,000		4,000,000
008252AK4	** PRC NOT FOUND	2,500,000		2,500,000
8474103	** PRC NOT FOUND	41,677	2,879	28,798
00885AB5	** PRC NOT FOUND	12,125	-28,482	140,607
008915AH1	** PRC NOT FOUND	10,000	-4,990,000	5,000,000
8916108	** PRC NOT FOUND	1,500,000	-7,100,000	8,500,000
009037AM4	** PRC NOT FOUND	201,238	39,295	161,943
9037201	** PRC NOT FOUND	3,485,692	373	3,486,309
		2,125		2,125

9140104	** PRC NOT FOUND	64	48	16
9158106	** PRC NOT FOUND	70,809	70,129	680
00922R105	** PRC NOT FOUND	21,888	1,100	20,788
9374108	** PRC NOT FOUND	1,200	1,100	100
9411109	** PRC NOT FOUND	24,760	5,393	19,367
009451AP0	** PRC NOT FOUND	25,700,000		25,700,000
00649F108	** PRC NOT FOUND	139,217	49,633	89,584
9500109	** PRC NOT FOUND	200		200
9720103	** PRC NOT FOUND	301,515	600	300,915
9728106	** PRC NOT FOUND	14,010	-79,983	93,993
01071G114	** PRC NOT FOUND	6,000		6,000
11659109	** PRC NOT FOUND	36,751	23,742	13,009
11752102	** PRC NOT FOUND	1,480	1,430	50
12348108	** PRC NOT FOUND	109,344	31,527	77,817
12423109	** PRC NOT FOUND	24,160	5,435	18,725
12653101	** PRC NOT FOUND	53,133	10,059	43,074
13078100	** PRC NOT FOUND	203,910	131,973	71,937
013716AP0	** PRC NOT FOUND	1,037,000	800,000	237,000
013718AV7	** PRC NOT FOUND	32,000		32,000
013817AR2	** PRC NOT FOUND	15,000	-4,985,000	5,000,000
13617101	** PRC NOT FOUND	9,783,397	9,452,426	330,971
14384200	** PRC NOT FOUND	3,686	2,546	1,140
14582103	** PRC NOT FOUND	47,010	12,175	34,835
14626105	** PRC NOT FOUND	27		27
16271109	** PRC NOT FOUND	41,488	37,481	4,007
16384100	** PRC NOT FOUND	76,975	44,175	32,800
015955A44	** PRC NOT FOUND	400,000		400,000
15404108	** PRC NOT FOUND	35,547	27,100	8,447
16230104	** PRC NOT FOUND	12,603	5,303	7,300
16255101	** PRC NOT FOUND	125,937	-80,843	206,800
17351106	** PRC NOT FOUND	1,107,934	872,134	235,800
01741R102	** PRC NOT FOUND	3,884,156	3,963,006	1,150
01748X102	** PRC NOT FOUND	10,381		10,381
01799AGP9	** PRC NOT FOUND	6,035,000		6,035,000
18522300	** PRC NOT FOUND	40,942	17,158	23,784
18565101	** PRC NOT FOUND	1,100		1,100
018606A12	** PRC NOT FOUND	14,000		14,000
18606202	** PRC NOT FOUND	85,125	74,471	10,654
18772103	** PRC NOT FOUND	130,207	112,635	17,572
18802108	** PRC NOT FOUND	46,688	40,293	6,395
18804104	** PRC NOT FOUND	138,249	103,961	34,288
19344100	** PRC NOT FOUND	19,487	12,977	6,510
19645506	** PRC NOT FOUND	38,596	23,600	14,996
01978DAC4	** PRC NOT FOUND	3,000,000		3,000,000
19777101	** PRC NOT FOUND	28,555	15,920	12,635
02003MAP9	** PRC NOT FOUND	1,000,000		1,000,000
02009SDC4	** PRC NOT FOUND	3,525,000	25,000	3,500,000
20409108	** PRC NOT FOUND	14,703	6,894	7,809
32043Q107	** PRC NOT FOUND	151,741	18,563	133,178
20520102	** PRC NOT FOUND	53,482	-23,940	77,422
02081D206	** PRC NOT FOUND	851,167		851,167
02083A103	** PRC NOT FOUND	4,802	4,800	2
21060108	** PRC NOT FOUND	52,329	-134,515	186,843
21373105	** PRC NOT FOUND	69,803	62,900	6,903
02145KAD9	** PRC NOT FOUND	7,000,000		7,000,000
02148U101	** PRC NOT FOUND	34		34
022068A46	** PRC NOT FOUND	970,000	-30,000	1,000,000
022069AF5	** PRC NOT FOUND	1,170,000	-1,330,000	2,500,000
02208QAB4	** PRC NOT FOUND	2,685,634	-34,338,286	37,323,920
02208Q124	** PRC NOT FOUND	132		132
22145108	** PRC NOT FOUND	101,288		101,288
02216N105	** PRC NOT FOUND	111,192	46,931	64,261
22235108	** PRC NOT FOUND	955,148	953,557	11,591

23111206	** PRC NOT FOUND	257	61,457	257
23113103	** PRC NOT FOUND	295		295
23135106	** PRC NOT FOUND	253,974	207,152	46,822
0231BN102	** PRC NOT FOUND	91,000	25,000	66,000
02336N209	** PRC NOT FOUND	5,174,800		5,174,800
02341W103	** PRC NOT FOUND	28,623	6,084	22,529
02342J101	** PRC NOT FOUND	2,437		2,437
02364L109	** PRC NOT FOUND	11,527	4,879	6,648
02364WAJ4	** PRC NOT FOUND	921,000	75,000	846,000
02364WAK5	** PRC NOT FOUND	9,320,000		9,320,000
023771J41	** PRC NOT FOUND	18,000		18,000
023771J74	** PRC NOT FOUND	50,000		50,000
023771O35	** PRC NOT FOUND	3,360,000		3,360,000
023771O50	** PRC NOT FOUND	800		800
023771VY1	** PRC NOT FOUND	55,000		55,000
023771VZ8	** PRC NOT FOUND	65,000		65,000
023778A69	** PRC NOT FOUND	10,660,000		10,660,000
02378FAA4	** PRC NOT FOUND	15,522,000		15,522,000
02378GAF1	** PRC NOT FOUND	4,805,000		4,805,000
02378JAA6	** PRC NOT FOUND	4,448,000		4,448,000
02378JAU2	** PRC NOT FOUND	570,000		570,000
23863100	** PRC NOT FOUND	33,400	-67,600	101,000
02503Y103	** PRC NOT FOUND	234,047	232,398	1,649
24195207	** PRC NOT FOUND	86,697	45,165	41,502
2455E*108	** PRC NOT FOUND	65,517	-37,581	103,098
24533407	** PRC NOT FOUND	318,410	297,690	21,720
25597101	** PRC NOT FOUND	154,907	107,634	47,273
025676AE7	** PRC NOT FOUND	2,100,000		2,100,000
25932104	** PRC NOT FOUND	66,507	56,525	9,982
02635PRT2	** PRC NOT FOUND	442,000	441,000	1,000
26375105	** PRC NOT FOUND	124,582	118,391	6,191
02687P100	** PRC NOT FOUND	39	36	3
02687QBC1	** PRC NOT FOUND	3,118,000	2,720,000	398,000
02687AAZ0	** PRC NOT FOUND	5,000,000		5,000,000
027118108	** PRC NOT FOUND	1,545	1,445	100
02744MAA6	** PRC NOT FOUND	754,000	254,000	500,000
28731107	** PRC NOT FOUND	105,944	104,244	1,700
28780500	** PRC NOT FOUND	4,400		4,400
028821AA4	** PRC NOT FOUND	2,000,000	500,000	1,500,000
28826105	** PRC NOT FOUND	1,000		1,000
029160AA7	** PRC NOT FOUND	60		50
29318300	** PRC NOT FOUND	116,191,000		116,191,000
29404100	** PRC NOT FOUND	2,600		2,600
296438107	** PRC NOT FOUND	99,000	4,000	95,000
29663109	** PRC NOT FOUND	15,009	-34,335	49,344
29889101	** PRC NOT FOUND	26,590	6,116	20,474
29912201	** PRC NOT FOUND	7,394	4,374	3,020
30371108	** PRC NOT FOUND	5,670,621	5,524,432	146,189
30405104	** PRC NOT FOUND	15,811	-23,489	39,300
30420103	** PRC NOT FOUND	6,000		6,000
30508109	** PRC NOT FOUND	69,493	69,447	46
03260RAM3	** PRC NOT FOUND	9,522	2,500	7,022
03260R101	** PRC NOT FOUND	1,000,000		1,000,000
03070L300	** PRC NOT FOUND	5,759,526	5,424,337	335,189
03070Q101	** PRC NOT FOUND	17,712	-37,622	55,334
03071H100	** PRC NOT FOUND	54,939	28,339	36,500
03071L101	** PRC NOT FOUND	169,473	159,800	9,673
030710107	** PRC NOT FOUND	92		92
03073T102	** PRC NOT FOUND	3,859	1,321	2,538
031042AC8	** PRC NOT FOUND	126,891	119,066	8,825
31100100	** PRC NOT FOUND	7,010,000	6,000,000	1,010,000
031162AQ3	** PRC NOT FOUND	75,599	15,700	59,899
		2,792,000	1,752,000	1,040,000

03152W109	** PRC NOT FOUND	683	626	57
0316E2AWC	** PRC NOT FOUND	1,700,000		1,700,000
0316E2AX8	** PRC NOT FOUND	3,000,000		3,000,000
32015109	** PRC NOT FOUND	14,060	6,550	7,510
32066101	** PRC NOT FOUND	1,584,366	1,524,937	59,429
32159103	** PRC NOT FOUND	4,495	4,059	386
03232P405	** PRC NOT FOUND	7,235	6,318	917
032346AF5	** PRC NOT FOUND	3,500,000		3,500,000
32515106	** PRC NOT FOUND	293,070	132,184	160,885
32564105	** PRC NOT FOUND	1,231,790	1,132,304	98,866
33495125	** PRC NOT FOUND	2,500		2,500
34164103	** PRC NOT FOUND	59,966	20,700	79,268
34385104	** PRC NOT FOUND	32,637	137	32,500
03460L100	** PRC NOT FOUND	739,464	739,117	347
03462H404	** PRC NOT FOUND	21,110	19,602	1,508
36290105	** PRC NOT FOUND	427,109	369,008	58,101
35710409	** PRC NOT FOUND	858,439	960,820	297,619
35710607	** PRC NOT FOUND	10,780		10,780
36003581	** PRC NOT FOUND	3		3
36115103	** PRC NOT FOUND	129,883	21,097	150,980
363E+111	** PRC NOT FOUND	29,958	29,900	58
03652N100	** PRC NOT FOUND	19		19
37023108	** PRC NOT FOUND	625,785	485,214	140,571
37376308	** PRC NOT FOUND	252		252
37389103	** PRC NOT FOUND	151,605	103,755	47,851
03748R101	** PRC NOT FOUND	259,591	222,594	36,997
37598109	** PRC NOT FOUND	14,984	41	14,943
03761U106	** PRC NOT FOUND	368,438	188,146	180,292
37805106	** PRC NOT FOUND	5,000		5,000
37933108	** PRC NOT FOUND	437,067	405,649	30,418
38146100	** PRC NOT FOUND	66,085	60,555	5,510
03825C106	** PRC NOT FOUND	17,938	739	17,199
03823W406	** PRC NOT FOUND	104,808	103,708	1,100
03836W103	** PRC NOT FOUND	368,504	108,753	259,051
38466204	** PRC NOT FOUND	64,841	56,167	8,674
03864AA49	** PRC NOT FOUND	2,000,000		2,000,000
03875P100	** PRC NOT FOUND	16,513	19,135	377
38923108	** PRC NOT FOUND	190,678	180,778	9,900
03938LAD6	** PRC NOT FOUND	325,000	25,000	300,000
03938L104	** PRC NOT FOUND	29,044	1,596	27,448
39666102	** PRC NOT FOUND	34,560	18,260	16,300
03968P107	** PRC NOT FOUND	12,867	3,500	9,367
39762109	** PRC NOT FOUND	180		180
40048108	** PRC NOT FOUND	66,124	53,706	32,415
04016L103	** PRC NOT FOUND	56,199	-45,184	101,383
040114GM8	** PRC NOT FOUND	1,245,393	-8,539,252	9,784,645
40149106	** PRC NOT FOUND	65,525	63,003	12,522
40249104	** PRC NOT FOUND	1,037	1,025	12
40329104	** PRC NOT FOUND	2,000		2,000
04033A100	** PRC NOT FOUND	469,456	446,556	22,900
04033V203	** PRC NOT FOUND	147,091	38,572	108,489
40790107	** PRC NOT FOUND	308,504	68,424	240,080
42068106	** PRC NOT FOUND	925,624	922,481	3,143
04247X102	** PRC NOT FOUND	36,250	26,177	10,073
42662203	** PRC NOT FOUND	18,095	17,337	758
04268QAC4	** PRC NOT FOUND	1		1
04268Q100	** PRC NOT FOUND	3,451,968	3,430,105	21,853
04268X105	** PRC NOT FOUND	66,728	-8,672	77,400
42696308	** PRC NOT FOUND	1,150	1,050	100
43136100	** PRC NOT FOUND	17,590	16,630	950
43178106	** PRC NOT FOUND	176,168	-73,076	249,244
43362206	** PRC NOT FOUND	760	260	500
43436104	** PRC NOT FOUND	50,572	19,266	31,306

43635101	** PRC NOT FOUND	55,100	25,163	29,937
44103108	** PRC NOT FOUND	43,245	38,606	4,438
44901106	** PRC NOT FOUND	34,078	34,013	65
04519DA45	** PRC NOT FOUND	30,000	30,000	30,000
45327103	** PRC NOT FOUND	51,480	50,960	503
45346103	** PRC NOT FOUND	103,055	4,855	95,198
04541Y103	** PRC NOT FOUND	41		41
04543P100	** PRC NOT FOUND	43,036	500	42,536
04544C108	** PRC NOT FOUND	588,235		588,235
04544X102	** PRC NOT FOUND	17,658	8,459	9,199
45487105	** PRC NOT FOUND	75,229	53,186	23,033
45804105	** PRC NOT FOUND	29,453	7,331	22,122
04621X108	** PRC NOT FOUND	72,506	89,165	3,400
4,62E+211	** PRC NOT FOUND	1,420	972	449
46224101	** PRC NOT FOUND	31,873	8,356	23,517
046353A84	** PRC NOT FOUND	4,900,000	900,000	4,000,000
04651M204	** PRC NOT FOUND	29,940	40	29,900
04658W103	** PRC NOT FOUND	111,155	70,755	40,400
04743P108	** PRC NOT FOUND	233,586	117,465	116,130
048396A37	** PRC NOT FOUND	1,500,000		1,500,000
48536108	** PRC NOT FOUND	2,000		2,000
48553230	** PRC NOT FOUND	2		2
49079205	** PRC NOT FOUND	11,760	15	11,765
49164205	** PRC NOT FOUND	9,141	-30,819	39,960
49167109	** PRC NOT FOUND	35,408	-41,043	76,451
49305105	** PRC NOT FOUND	14,267		14,267
49560105	** PRC NOT FOUND	23,754	8,354	15,400
49901309	** PRC NOT FOUND	13,000		13,000
50095108	** PRC NOT FOUND	85,004	4,270	80,734
050732AB2	** PRC NOT FOUND	560,000	260,000	300,000
52036100	** PRC NOT FOUND	43,425	40,000	3,425
52116100	** PRC NOT FOUND	332,079		332,079
52660107	** PRC NOT FOUND	72,191	9,072	63,119
52777109	** PRC NOT FOUND	24,500	18,500	8,000
52800109	** PRC NOT FOUND	70,610	84,522	6,088
53015103	** PRC NOT FOUND	617,752	462,156	155,596
05329W102	** PRC NOT FOUND	211,335	24,594	186,741
05334D107	** PRC NOT FOUND	20,326	14,769	5,557
05348W907	** PRC NOT FOUND	101,480	23,759	77,721
53491205	** PRC NOT FOUND	6,120	6,106	12
53494100	** PRC NOT FOUND	14,214	7,575	6,639
05356X403	** PRC NOT FOUND	22,130	-4,395	26,525
05365U200	** PRC NOT FOUND	133,268	115,246	18,022
05367P100	** PRC NOT FOUND	245,274		245,274
53774105	** PRC NOT FOUND	46,587	45,529	1,058
053796107	** PRC NOT FOUND	686,573	540,143	26,430
54303102	** PRC NOT FOUND	32,893	6,149	26,744
54540108	** PRC NOT FOUND	281,770	220,414	61,356
54937107	** PRC NOT FOUND	5,800		5,800
05508R205	** PRC NOT FOUND	373,540	335,147	38,393
055381A00	** PRC NOT FOUND	1,609,091	947,396	561,695
55384200	** PRC NOT FOUND	187,690	33,600	154,090
05541T101	** PRC NOT FOUND	154,000		154,000
5,55E+212	** PRC NOT FOUND	1,510,448	1,375,079	135,369
055450AEO	** PRC NOT FOUND	72,178	66,635	5,543
05548J109	** PRC NOT FOUND	13,154	-3,146	16,300
55637110	** PRC NOT FOUND	100,000		100,000
5,56E+109	** PRC NOT FOUND	155,483	79	155,404
05666U108	** PRC NOT FOUND	37,500		37,500
05667LML8	** PRC NOT FOUND	2,617	-26,762	29,379
05614P101	** PRC NOT FOUND	347	100	247
		1,902,000	1,886,000	17,000
		2,445,346	2,435,845	9,401

57149106	** PRC NOT FOUND	9,576	6,886	2,690
57465106	** PRC NOT FOUND	50		50
57620108	** PRC NOT FOUND	1,000		1,000
57655200	** PRC NOT FOUND	15,681	11,267	4,414
05858H104	** PRC NOT FOUND	24,026	18,374	5,652
05873-AK4	** PRC NOT FOUND	18,000	17,000	1,000
05873-KAL2	** PRC NOT FOUND	5,682,001	1,900,000	3,682,001
059438A37	** PRC NOT FOUND	258,000	256,000	2,000
05946X1C1	** PRC NOT FOUND	24,094	18,821	7,273
59602201	** PRC NOT FOUND	66,656	28,089	38,565
05961YAA9	** PRC NOT FOUND	120,000		120,000
05963GAB4	** PRC NOT FOUND	3,981,000	661,000	3,320,000
05964H105	** PRC NOT FOUND	196,882	166,472	30,410
05965X109	** PRC NOT FOUND	2,951	150	2,801
05969A105	** PRC NOT FOUND	16,306		16,306
05970107	** PRC NOT FOUND	1,127	1,116	11
05978R107	** PRC NOT FOUND	12,134	208	11,926
060505AG9	** PRC NOT FOUND	4,100,000	4,000,000	100,000
60506882	** PRC NOT FOUND	23,726	4,026	19,700
60505765	** PRC NOT FOUND	495,940	487,450	11,450
06051GDA16	** PRC NOT FOUND	500,000		500,000
051194AB2	** PRC NOT FOUND	3,000		3,000
62540109	** PRC NOT FOUND	14,067	3,770	10,297
63671101	** PRC NOT FOUND	11,688	3,588	8,100
63904106	** PRC NOT FOUND	12,440	4,514	7,926
64058100	** PRC NOT FOUND	1,400,507	1,277,451	123,056
64149107	** PRC NOT FOUND	19,134	19,328	806
55908501	** PRC NOT FOUND	37,055	35,032	2,033
06545V108	** PRC NOT FOUND	38,639	26,505	12,134
06552V109	** PRC NOT FOUND	61,037	23,155	37,882
574E+207	** PRC NOT FOUND	264,516	242,354	22,562
06739H362	** PRC NOT FOUND	425,954	420,279	5,665
06739H743	** PRC NOT FOUND	10,075	9,475	600
06739H776	** PRC NOT FOUND	156,907	156,557	350
67311105	** PRC NOT FOUND	286,348	136,724	151,624
67806109	** PRC NOT FOUND	83,549	19,212	64,337
67931108	** PRC NOT FOUND	1,026,216	981,462	44,757
68306109	** PRC NOT FOUND	137,467	122,728	14,739
06849RA58	** PRC NOT FOUND	7,000,000		7,000,000
06849VAA1	** PRC NOT FOUND	175,000		175,000
69567204	** PRC NOT FOUND	316,000		316,000
05985P100	** PRC NOT FOUND	1		1
06988AAV6	** PRC NOT FOUND	58,931	53,529	5,302
70203104	** PRC NOT FOUND	15,000,000	6,724,000	8,276,000
07132XAL7	** PRC NOT FOUND	1,597	636	961
071707AN3	** PRC NOT FOUND	5,000,000		5,000,000
71813109	** PRC NOT FOUND	7,445,000	-8,050,000	15,495,000
73302101	** PRC NOT FOUND	769,049	668,921	69,128
073668BC3	** PRC NOT FOUND	54,899	36,075	19,824
74002106	** PRC NOT FOUND	3,444	2,944	500
07556QAE5	** PRC NOT FOUND	1,735,000		1,735,000
07556QAE5	** PRC NOT FOUND	351,262	197,296	153,966
07556QAE5	** PRC NOT FOUND	315,000		315,000
07556Q105	** PRC NOT FOUND	2,000,000		2,000,000
75571103	** PRC NOT FOUND	730,953	430,414	300,540
75886103	** PRC NOT FOUND	46,701	-158,171	203,672
77347300	** PRC NOT FOUND	118,702	85,903	32,799
07986A100	** PRC NOT FOUND	1,610,967	1,535,094	75,873
08160H101	** PRC NOT FOUND	7,396	3,180	4,216
81841108	** PRC NOT FOUND	5,700	400	5,300
84423102	** PRC NOT FOUND	1,013,306	830,979	182,327
	** PRC NOT FOUND	156,958	116,975	39,980
	** PRC NOT FOUND	715,982	608,932	106,950

85789105	** PRC NOT FOUND	18,025	-9,050	27,075
065790AP8	** PRC NOT FOUND	3,000,000		3,000,000
86900066	** PRC NOT FOUND	100		100
86906106	** PRC NOT FOUND	440,185	276,532	163,654
08915P101	** PRC NOT FOUND	44,030	14,000	30,030
89302103	** PRC NOT FOUND	86,368	-98,478	184,847
89750509	** PRC NOT FOUND	131,121	33,546	97,575
08057G802	** PRC NOT FOUND	40,509	31,057	9,452
09051G101	** PRC NOT FOUND	40,877	20,531	20,346
090613AD2	** PRC NOT FOUND	2,390,000		2,390,000
09063H107	** PRC NOT FOUND	88,475	45,439	44,036
09064V105	** PRC NOT FOUND	2,660,182	1,009,790	1,650,432
09064X101	** PRC NOT FOUND	86,705	15,500	71,205
090643107	** PRC NOT FOUND	8,095		8,095
090648106	** PRC NOT FOUND	29,400		29,400
09065G107	** PRC NOT FOUND	58,578	30,000	28,578
09065V203	** PRC NOT FOUND	3,955		3,955
09066X109	** PRC NOT FOUND	214,510	147,710	67,203
09067D201	** PRC NOT FOUND	4,079	-16	4,095
09067J109	** PRC NOT FOUND	54,998	26,964	28,032
90911108	** PRC NOT FOUND	10,723	6,857	3,865
90913104	** PRC NOT FOUND	2,000		2,000
09160C106	** PRC NOT FOUND	107,525	78,096	29,429
91826107	** PRC NOT FOUND	26,069	3,639	22,433
91803104	** PRC NOT FOUND	45,000	35,000	10,000
91841104	** PRC NOT FOUND	45,985	26,369	19,616
92113109	** PRC NOT FOUND	11,872	-17,228	28,900
09248F109	** PRC NOT FOUND	18,003	-99,354	117,357
09249W101	** PRC NOT FOUND	20,010	10,600	9,410
09249Y107	** PRC NOT FOUND	19,235	5,935	9,300
09250N107	** PRC NOT FOUND	339,335	329,871	9,364
92508100	** PRC NOT FOUND	7,450	-62,339	69,799
09251A104	** PRC NOT FOUND	27,086	-104,291	131,379
92524107	** PRC NOT FOUND	12,115	-52,091	-64,205
09253U106	** PRC NOT FOUND	802,682	283,484	519,368
092545109	** PRC NOT FOUND	27,044	26,201	843
09254C107	** PRC NOT FOUND	70		70
92551103	** PRC NOT FOUND	7,333	-93,673	101,006
09255H105	** PRC NOT FOUND	1,607	-191,151	192,758
09255P107	** PRC NOT FOUND	160,354	147,164	13,190
09255W102	** PRC NOT FOUND	2,145	2,100	45
09256C105	** PRC NOT FOUND	8,236	1,500	6,736
093679AC2	** PRC NOT FOUND	12,787	7,247	5,540
09364T508	** PRC NOT FOUND	24,000		24,000
962273C1	** PRC NOT FOUND	2,025	-122,119	-124,144
96231105	** PRC NOT FOUND	62,870	59,310	3,560
09524H105	** PRC NOT FOUND	140,624	60,520	80,104
09558A105	** PRC NOT FOUND	6,330	1,329	5,001
96761101	** PRC NOT FOUND	45,365	-3,430	27,835
09669RAA7	** PRC NOT FOUND	8,165	6,902	1,263
09746Y105	** PRC NOT FOUND	1,535,000	1,300,000	235,000
09776J101	** PRC NOT FOUND	97,600	31,800	65,800
96804995	** PRC NOT FOUND	200,720	141,642	59,078
101119105	** PRC NOT FOUND	21,892	600	21,392
101121101	** PRC NOT FOUND	35,634	-125,024	164,658
101368106	** PRC NOT FOUND	110,219	45,405	60,814
102115AB2	** PRC NOT FOUND	5,852	4,771	1,081
102183AC4	** PRC NOT FOUND	1,287,500	1,250,000	37,500
103304101	** PRC NOT FOUND	1,500,000		1,500,000
104574106	** PRC NOT FOUND	419,644	147,492	272,152
105368203	** PRC NOT FOUND	15,542	5,590	10,262
105532105	** PRC NOT FOUND	48,775	25,285	23,490
	** PRC NOT FOUND	30,450	24,200	5,250

105756A77	** PRC NOT FOUND	160,000	-11,270,000	11,430,000
105756BA7	** PRC NOT FOUND	2,000	-2,000	4,000
105756BB5	** PRC NOT FOUND	223,000	48,000	175,000
105756BK5	** PRC NOT FOUND	1,497,000	897,000	800,000
108043109	** PRC NOT FOUND	233,849	-102,044	131,893
109178103	** PRC NOT FOUND	61,203	-68,719	119,922
109473405	** PRC NOT FOUND	85,367	-157,808	244,265
108641100	** PRC NOT FOUND	257,728	133,534	124,194
110122AA6	** PRC NOT FOUND	84,000	50,000	34,000
110122AF3	** PRC NOT FOUND	7,500,000	7,500,000	7,500,000
110394103	** PRC NOT FOUND	49,822	-133	49,755
110446107	** PRC NOT FOUND	26,309	24,566	1,743
111013AB4	** PRC NOT FOUND	177,000	2,000	175,000
111013ADO	** PRC NOT FOUND	3,000	3,000	3,000
111013108	** PRC NOT FOUND	17,266	12,023	5,243
111320107	** PRC NOT FOUND	1,727,761	1,709,832	17,922
111386104	** PRC NOT FOUND	4,440	2,140	2,300
111443107	** PRC NOT FOUND	26,883	26,886	26,886
112211107	** PRC NOT FOUND	72,880	59,147	13,743
112463104	** PRC NOT FOUND	353,812	346,133	7,679
112900105	** PRC NOT FOUND	47,559	12,953	34,606
11373M107	** PRC NOT FOUND	67,393	36,283	31,110
114340102	** PRC NOT FOUND	149,256	55,304	93,952
114435100	** PRC NOT FOUND	8,800	8,400	400
116784108	** PRC NOT FOUND	51,651	6,255	45,396
117043AK6	** PRC NOT FOUND	5,000,000	5,000,000	5,000,000
117421107	** PRC NOT FOUND	98,396	-27,300	125,696
118440106	** PRC NOT FOUND	40,295	-32,983	73,278
118502103	** PRC NOT FOUND	1,200	1,200	1,200
119848109	** PRC NOT FOUND	12,965	10,646	2,317
120111BC2	** PRC NOT FOUND	2,500,000	2,500,000	2,500,000
121208201	** PRC NOT FOUND	212,219	206,575	5,644
122016108	** PRC NOT FOUND	6,450	6,450	6,450
12423T104	** PRC NOT FOUND	7,498	2,640	4,858
12468K107	** PRC NOT FOUND	1,836	1,839	1,839
124755108	** PRC NOT FOUND	255,243	144,000	111,243
12477X106	** PRC NOT FOUND	3,938	1,938	2,000
1248EPAC7	** PRC NOT FOUND	1,320,000	1,320,000	1,320,000
124805102	** PRC NOT FOUND	82,365	82,245	140
124857103	** PRC NOT FOUND	6,807	5,807	800
12489V106	** PRC NOT FOUND	74,848	8,264	66,584
125002105	** PRC NOT FOUND	5,500	5,500	5,500
125005207	** PRC NOT FOUND	2,320	2,320	2,320
125071100	** PRC NOT FOUND	11,288	-17,700	28,988
12526YAA3	** PRC NOT FOUND	10,230,000	10,230,000	10,230,000
125269100	** PRC NOT FOUND	56,966	54,228	1,728
12541M102	** PRC NOT FOUND	27,367	17,411	9,956
12543DAF7	** PRC NOT FOUND	2,290,000	500,000	1,790,000
125561A37	** PRC NOT FOUND	2,100,000	100,000	2,000,000
12572Q106	** PRC NOT FOUND	219,297	186,516	28,779
125806107	** PRC NOT FOUND	13,047	1,061	11,985
126117100	** PRC NOT FOUND	18,856	-41,930	60,525
126150101	** PRC NOT FOUND	97,746	97,745	97,745
12618M120	** PRC NOT FOUND	17,960	16,636	1,324
12618T105	** PRC NOT FOUND	1,616	956	660
126408103	** PRC NOT FOUND	563,163	347,083	236,080
12642X106	** PRC NOT FOUND	60,502	29,963	30,519
126513AA8	** PRC NOT FOUND	1,493,000	1,493,000	1,493,000
12673P105	** PRC NOT FOUND	657,981	169,208	488,773
126804301	** PRC NOT FOUND	27,960	-120,925	148,585
12686C109	** PRC NOT FOUND	3,226,774	541,287	2,685,487
12709P103	** PRC NOT FOUND	6,726	1,209	5,517
12715G302	** PRC NOT FOUND	22,504	18,404	4,200

127190304	** PRC NOT FOUND	268,698	211,335	57,363
127E+106	** PRC NOT FOUND	559,709	552,797	6,912
12738T100	** PRC NOT FOUND	26,363	10,000	26,363
127537207	** PRC NOT FOUND	27,355	10,000	17,355
127781104	** PRC NOT FOUND	1		1
12802T101	** PRC NOT FOUND	26,826	-100,158	125,984
12811R104	** PRC NOT FOUND	48,485	20,640	27,845
128117108	** PRC NOT FOUND	150,586	132,609	17,977
128125101	** PRC NOT FOUND	694,993	669,993	25,000
128126109	** PRC NOT FOUND	113,228	112,797	431
128246105	** PRC NOT FOUND	11,440		11,440
12948N309	** PRC NOT FOUND	6,000	1,000	5,000
12960P107	** PRC NOT FOUND	1,000		1,000
129609AB9	** PRC NOT FOUND	3,000,000		3,000,000
129915203	** PRC NOT FOUND	19,512	14,352	5,160
130439102	** PRC NOT FOUND	1,130		1,130
13054G109	** PRC NOT FOUND	34,495	5,874	28,621
130788102	** PRC NOT FOUND	61,263	54,827	6,435
131096AD1	** PRC NOT FOUND	1,000,000		1,000,000
131096AF6	** PRC NOT FOUND	750,000		750,000
131193104	** PRC NOT FOUND	56,186	18,902	37,284
131347304	** PRC NOT FOUND	3,749,189	3,744,189	5,000
13135BAF3	** PRC NOT FOUND	6,634,000	6,000,000	634,000
13135BAG1	** PRC NOT FOUND	111,000		111,000
13135BAH9	** PRC NOT FOUND	340,000		340,000
132011107	** PRC NOT FOUND	79,306	57,488	21,818
132863127	** PRC NOT FOUND	15,000		15,000
133131102	** PRC NOT FOUND	60,845	55,442	5,203
133248102	** PRC NOT FOUND	15		15
133589101	** PRC NOT FOUND	33,456	18,193	15,263
1363758N1	** PRC NOT FOUND	150,000		150,000
136375BQ4	** PRC NOT FOUND	30,000	-320,000	350,000
136385AJ0	** PRC NOT FOUND	200,000		200,000
136385101	** PRC NOT FOUND	3,347,503	3,218,888	130,815
13645T100	** PRC NOT FOUND	31,658	23,487	8,169
136907102	** PRC NOT FOUND	13,360	9,746	3,614
137801106	** PRC NOT FOUND	550,062	477,500	72,562
13805T106	** PRC NOT FOUND	11,000		11,000
138058108	** PRC NOT FOUND	91,765	84,651	7,114
138584105	** PRC NOT FOUND	12,771	-22,653	35,424
14040HAN6	** PRC NOT FOUND	15,000		15,000
140475104	** PRC NOT FOUND	35,576	9,650	25,926
140517103	** PRC NOT FOUND	800	600	200
14052H606	** PRC NOT FOUND	155,783	157,305	2,475
14055X102	** PRC NOT FOUND	200,008	-470,769	670,777
14075T107	** PRC NOT FOUND	29,894	15,100	10,894
140781105	** PRC NOT FOUND	707,529	662,418	25,110
14140G106	** PRC NOT FOUND	5,000		5,000
14141R101	** PRC NOT FOUND	37,216	15,055	22,161
14149Y108	** PRC NOT FOUND	282,280	211,884	50,395
14150BAC8	** PRC NOT FOUND	30,000		30,000
14159L103	** PRC NOT FOUND	28,983	17,910	11,083
14159L202	** PRC NOT FOUND	18,700	6,900	11,800
141665109	** PRC NOT FOUND	834,714	-23,219	827,933
142E+108	** PRC NOT FOUND	361,590		361,590
142342209	** PRC NOT FOUND	2,905	1,288	1,617
142339103	** PRC NOT FOUND	66,991	74,490	12,501
14313C102	** PRC NOT FOUND	305,907	78,935	227,072
143438403	** PRC NOT FOUND	3,762	2,076	1,686
143558AV4	** PRC NOT FOUND	8,300,000		8,300,000
14444T309	** PRC NOT FOUND	48,265	2,000	46,265
144577AA1	** PRC NOT FOUND	1,958,000	458,000	1,500,000
144577103	** PRC NOT FOUND	86,012	-37,412	123,424

146229108	** PRC NOT FOUND	942,916	907,566	35,350
147154108	** PRC NOT FOUND	40,627	24,762	16,065
147195101	** PRC NOT FOUND	19,693	427	19,266
147528103	** PRC NOT FOUND	30,850	-21,053	51,913
147545100	** PRC NOT FOUND	88,993	39,980	49,013
147620108	** PRC NOT FOUND	1,211		1,211
148411101	** PRC NOT FOUND	7,161	4,295	2,863
148711104	** PRC NOT FOUND	85,144	10,000	75,144
149016107	** PRC NOT FOUND	2,269		2,269
149109106	** PRC NOT FOUND	500		500
14911PAGA	** PRC NOT FOUND	2,386,000	-1,604,000	4,000,000
149123101	** PRC NOT FOUND	1,846,627	1,217,105	629,522
149205106	** PRC NOT FOUND	40,600	8,001	32,599
149353104	** PRC NOT FOUND	2,800		2,800
149472102	** PRC NOT FOUND	19,600		19,600
149647105	** PRC NOT FOUND	55,503	-38,437	93,940
150058AB4	** PRC NOT FOUND	3,000,000		3,000,000
150837409	** PRC NOT FOUND	107,208	2,100	105,108
150934A54	** PRC NOT FOUND	75,000		75,000
150934503	** PRC NOT FOUND	5,394	5,391	3
151E+110	** PRC NOT FOUND	60,813	-27,440	88,253
15101Q108	** PRC NOT FOUND	71,771	29,585	42,186
151290889	** PRC NOT FOUND	967,910	481,010	406,900
15133VA39	** PRC NOT FOUND	5,260,000	250,000	5,000,000
15133V208	** PRC NOT FOUND	636,531	589,908	49,623
15134AAB0	** PRC NOT FOUND	7,000,000		7,000,000
15135B101	** PRC NOT FOUND	48,503	48,493	10
15189T206	** PRC NOT FOUND	53,180		53,180
152E+208	** PRC NOT FOUND	56,884	49,092	7,792
152319109	** PRC NOT FOUND	284,495	284,395	100
153435102	** PRC NOT FOUND	37,745	22,022	15,723
153443AD8	** PRC NOT FOUND	46,186		46,186
154760102	** PRC NOT FOUND	25,564	23,687	1,867
155560A43	** PRC NOT FOUND	14,000,000	12,000,000	2,000,000
155771108	** PRC NOT FOUND	12,303	3	12,300
156ESCA90	** PRC NOT FOUND	100,000		100,000
156ESCAH8	** PRC NOT FOUND	250,000		250,000
156ESCAL9	** PRC NOT FOUND	5,350,000		5,350,000
1569K300	** PRC NOT FOUND	569	80	479
156700AK2	** PRC NOT FOUND	8,000,000		8,000,000
156700AL0	** PRC NOT FOUND	10,000,000		10,000,000
156700106	** PRC NOT FOUND	189,048	113,999	85,049
156702102	** PRC NOT FOUND	70,894		70,894
156708109	** PRC NOT FOUND	16,320	1,603	17,717
156782104	** PRC NOT FOUND	50,412	18,654	31,758
157035101	** PRC NOT FOUND	26,345	3,700	22,645
158496109	** PRC NOT FOUND	114,519	11,323	103,196
158711904	** PRC NOT FOUND	250		250
15841RAF7	** PRC NOT FOUND	220,000		220,000
158480102	** PRC NOT FOUND	10,189	10,163	1
159765106	** PRC NOT FOUND	2,718	1,097	1,621
159864107	** PRC NOT FOUND	2,027,459	2,021,560	5,899
161048103	** PRC NOT FOUND	38,306	32,383	5,923
161133103	** PRC NOT FOUND	233,320	16,701	216,319
16117M107	** PRC NOT FOUND	3,048,311	1,213,568	1,834,753
16133R106	** PRC NOT FOUND	22,516		22,515
162456AP2	** PRC NOT FOUND	200,000		200,000
162456107	** PRC NOT FOUND	374,517	334,522	39,995
162825103	** PRC NOT FOUND	85,313	80,219	6,094
163072101	** PRC NOT FOUND	81,673	28,125	53,548
16355R103	** PRC NOT FOUND	35,096	24,068	10,950
163731102	** PRC NOT FOUND	6,824	400	6,424
163893100	** PRC NOT FOUND	284,047	138,429	145,218

1641R208	** PRC NOT FOUND	644,843	300,648	344,197
1644H102	** PRC NOT FOUND	56,272	33,871	22,401
165167BS6	** PRC NOT FOUND	10,000		10,000
165167C81	** PRC NOT FOUND	2,000,000		2,000,000
165167CC9	** PRC NOT FOUND	1,000,000		1,000,000
165167I07	** PRC NOT FOUND	2,590,281	1,964,744	625,537
165195I08	** PRC NOT FOUND	18,400		18,400
165764I00	** PRC NOT FOUND	1,434,477	1,353,336	81,141
166774I09	** PRC NOT FOUND	7,670	7,570	100
167066I06	** PRC NOT FOUND	35		35
168565I09	** PRC NOT FOUND	100		100
168615I02	** PRC NOT FOUND	145,153	-255,122	400,275
168663AP3	** PRC NOT FOUND	440,000	140,000	300,000
168663AS7	** PRC NOT FOUND	2,092,000	245,000	1,847,000
168905I07	** PRC NOT FOUND	95,422	43,997	51,425
169375I02	** PRC NOT FOUND	7,270		7,270
16938G107	** PRC NOT FOUND	91,008	34,752	56,256
16938R103	** PRC NOT FOUND	31,532	11,181	20,351
169384I04	** PRC NOT FOUND	39,353	8	39,345
16939P108	** PRC NOT FOUND	632,765	72,162	560,603
16941J106	** PRC NOT FOUND	37,834	36,497	1,337
16941M109	** PRC NOT FOUND	238,388	110,901	127,487
16941P102	** PRC NOT FOUND	11,000		11,000
16942J106	** PRC NOT FOUND	91,958	59,497	35,451
16942X104	** PRC NOT FOUND	2,820	2,066	764
169426I03	** PRC NOT FOUND	4,524	4,483	41
16943C109	** PRC NOT FOUND	95,504	50,500	45,004
16945R104	** PRC NOT FOUND	25,682	12,857	12,825
169467I07	** PRC NOT FOUND	27,749	7,550	20,199
169556I05	** PRC NOT FOUND	17,487	17,297	200
16955S106	** PRC NOT FOUND	35,669	27,364	8,305
170032AQ9	** PRC NOT FOUND	3,575,000	75,000	3,500,000
170032AS5	** PRC NOT FOUND	175,000		175,000
170032AT3	** PRC NOT FOUND	4,720,000		4,720,000
170032S02	** PRC NOT FOUND	3,600	3,000	600
170404305	** PRC NOT FOUND	57,449	360	57,089
171232101	** PRC NOT FOUND	283,828	253,393	30,435
171484I08	** PRC NOT FOUND	4,137	400	3,737
17163B102	** PRC NOT FOUND	93,785	80,811	12,974
171779309	** PRC NOT FOUND	234,820	9,504	285,318
172062101	** PRC NOT FOUND	56,816	-22,044	78,860
17243V102	** PRC NOT FOUND	85,736	43,536	42,200
172737I08	** PRC NOT FOUND	483,052	229,852	253,200
17275R102	** PRC NOT FOUND	16,112,243	13,826,432	2,285,811
172755I00	** PRC NOT FOUND	112,436	54,066	58,367
17285T106	** PRC NOT FOUND	2,163,904	2,138,104	24,800
172908I05	** PRC NOT FOUND	313,799	250,715	63,084
172967AZ4	** PRC NOT FOUND	1,297,000	1,252,000	5,000
172967DA6	** PRC NOT FOUND	2,890,000	2,575,000	5,000
172967E72	** PRC NOT FOUND	303,268	301,458	1,800
172967F98	** PRC NOT FOUND	35,972	13,972	20,000
173026I05	** PRC NOT FOUND	100		100
17303MJC4	** PRC NOT FOUND	385,000	-1,310,000	1,695,000
17305X102	** PRC NOT FOUND	27,043	19,706	7,337
177900I07	** PRC NOT FOUND	23,728	5,590	18,136
178565I05	** PRC NOT FOUND	227,085	-21,519	248,604
178584AJ6	** PRC NOT FOUND	195,000		195,000
178985I07	** PRC NOT FOUND	14,097	497	13,600
18383Q879	** PRC NOT FOUND	15,028	700	14,328
184496I07	** PRC NOT FOUND	7,740	4,624	2,916
184502AP7	** PRC NOT FOUND	6,000,000		6,000,000
185896I07	** PRC NOT FOUND	21,234	19,711	1,523
18712Q103	** PRC NOT FOUND	12,580	7,400	5,280

189095102	** PRC NOT FOUND	14,301	1	14,300
189E+110	** PRC NOT FOUND	6,500	-98,749	106,249
189754104	** PRC NOT FOUND	721,147	415,954	325,193
18976M103	** PRC NOT FOUND	100,017	1,500	98,417
190101105	** PRC NOT FOUND	8,950	7,000	1,950
190897108	** PRC NOT FOUND	83,486	45,251	18,235
1,91E+108	** PRC NOT FOUND	9,000		9,000
191098102	** PRC NOT FOUND	1,850	480	1,350
191216100	** PRC NOT FOUND	1,507,304	1,463,306	43,998
191241109	** PRC NOT FOUND	19,767	5,329	14,438
192106108	** PRC NOT FOUND	1,076,922	144,175	932,747
19239V302	** PRC NOT FOUND	259,855	118,433	141,422
19239Y108	** PRC NOT FOUND	790	-76,147	76,937
192422103	** PRC NOT FOUND	70,525	56,920	13,605
192446102	** PRC NOT FOUND	95,224	-27,342	122,566
192448108	** PRC NOT FOUND	13,750	-88,130	101,880
19247A100	** PRC NOT FOUND	32,689	3,500	29,189
19247L106	** PRC NOT FOUND	25,080	-87,010	112,090
19247V104	** PRC NOT FOUND	87,224	45,222	42,002
19247V102	** PRC NOT FOUND	16,100	-33,476	49,575
19247X100	** PRC NOT FOUND	14,205	6,283	7,922
192479103	** PRC NOT FOUND	19,793	5,097	14,696
19248E102	** PRC NOT FOUND	56,446		56,446
192576108	** PRC NOT FOUND	28,756	2,500	26,256
19259P300	** PRC NOT FOUND	56,783	14,088	42,695
19323A105	** PRC NOT FOUND	5,413	3,857	1,546
193459302	** PRC NOT FOUND	7,339	6,424	915
195305107	** PRC NOT FOUND	101,000		101,000
195325BJ3	** PRC NOT FOUND	449,000	-1,223,000	1,672,000
195453308	** PRC NOT FOUND	245,587	226,878	18,609
195872109	** PRC NOT FOUND	175,883	193,230	12,433
196267405	** PRC NOT FOUND	187,700		187,700
196933103	** PRC NOT FOUND	4,000	1,000	3,000
197231103	** PRC NOT FOUND	4,701	3,959	742
197236102	** PRC NOT FOUND	10,418	2,608	7,810
197779101	** PRC NOT FOUND	1,247,190	1,246,725	465
198516105	** PRC NOT FOUND	5,094	-47,729	52,823
200300507	** PRC NOT FOUND	87,000		87,000
200334118	** PRC NOT FOUND	532,719	521,369	11,350
200336956	** PRC NOT FOUND	2,000,000		2,000,000
2003369U1	** PRC NOT FOUND	3,500,000	500,000	3,000,000
200340107	** PRC NOT FOUND	258,650	90,978	167,674
200525103	** PRC NOT FOUND	23,415	13,675	9,743
20057Q106	** PRC NOT FOUND	41,215	1,400	39,815
202259107	** PRC NOT FOUND	200		200
202608105	** PRC NOT FOUND	23,758	6,958	16,800
203278106	** PRC NOT FOUND			100
203391107	** PRC NOT FOUND	53	50	3
203607108	** PRC NOT FOUND	7,247	600	6,647
203668108	** PRC NOT FOUND	378,215	354,240	23,975
204149108	** PRC NOT FOUND	2,915		2,915
204409601	** PRC NOT FOUND	77,912	70,818	7,094
20447A102	** PRC NOT FOUND	36,370	22,139	14,231
20441B407	** PRC NOT FOUND	41,486	37,589	3,897
204421101	** PRC NOT FOUND	10,794	8,494	2,300
204428104	** PRC NOT FOUND	4,682	3,958	724
20457Q104	** PRC NOT FOUND	171,257	98,220	83,077
20452A106	** PRC NOT FOUND	6,455	-31,832	38,400
2,04E+113	** PRC NOT FOUND	16,284		8,737
20478N4B6	** PRC NOT FOUND	125,000		125,000
204900063	** PRC NOT FOUND	15		15
205306103	** PRC NOT FOUND	7,880	6,443	1,437
205638109	** PRC NOT FOUND	129,337	82,608	46,729

20584W105	** PRC NOT FOUND	7,181		7,181
2058E+108	** PRC NOT FOUND	9,575	80	9,495
20592B209	** PRC NOT FOUND	17,692	-11,449	29,141
205859101	** PRC NOT FOUND	259,467	47,078	289,389
205887102	** PRC NOT FOUND	246,522	243,717	4,805
205844101	** PRC NOT FOUND	13,603	-13,422	27,025
206016107	** PRC NOT FOUND	45,435	11,722	33,703
2060708109	** PRC NOT FOUND	24,663	-52,146	76,809
206710402	** PRC NOT FOUND	151,002	1,654	149,338
207142AG5	** PRC NOT FOUND	10,000,000		10,000,000
207142AH3	** PRC NOT FOUND	1,254,000	-2,000,300	3,254,300
207142308	** PRC NOT FOUND	256,807	152,856	64,149
207195108	** PRC NOT FOUND	5,300		5,300
207410101	** PRC NOT FOUND	12,752	4	12,748
208254201	** PRC NOT FOUND	1,500		1,500
20854P109	** PRC NOT FOUND	140,621	104,480	36,131
20856D104	** PRC NOT FOUND	300		300
209034107	** PRC NOT FOUND	165,568	142,223	23,375
209115104	** PRC NOT FOUND	345,081	221,973	123,108
209341106	** PRC NOT FOUND	14,220	5,086	9,134
20959D100	** PRC NOT FOUND	40		40
210226106	** PRC NOT FOUND	81,564	55,814	47,750
21035PAC0	** PRC NOT FOUND	770,000		770,000
21088PAG3	** PRC NOT FOUND	420,000		420,000
21035P108	** PRC NOT FOUND	1,446,808	1,371,540	75,268
21036P207	** PRC NOT FOUND	247		247
21036UAA5	** PRC NOT FOUND	350,000	100,000	250,000
210E+105	** PRC NOT FOUND	641,515	630,512	11,003
210502100	** PRC NOT FOUND	12,355	11,706	649
21057EAC0	** PRC NOT FOUND	100,000		100,000
21075N204	** PRC NOT FOUND	173,098	161,318	11,780
210795308	** PRC NOT FOUND	749,588	705,708	43,880
210805AT4	** PRC NOT FOUND	19,366,000		19,366,000
210805BD9	** PRC NOT FOUND	2,000,000		2,000,000
210805BE6	** PRC NOT FOUND	1,100,000	100,000	1,000,000
210805DF1	** PRC NOT FOUND	29,379,000	2,400,000	26,979,000
210805DG9	** PRC NOT FOUND	34,283,700		34,283,700
210805DL8	** PRC NOT FOUND	12,615,896	9,896	12,606,000
211314130	** PRC NOT FOUND	30,000		30,000
211915103	** PRC NOT FOUND	302		302
211518101	** PRC NOT FOUND	1,009		1,009
211818107	** PRC NOT FOUND	1,009		1,009
212015101	** PRC NOT FOUND	110,381	74,306	36,073
212485106	** PRC NOT FOUND	39,985	13,770	26,219
212876AA4	** PRC NOT FOUND	1,000,000		1,000,000
216848AK1	** PRC NOT FOUND	12,500,000		12,500,000
216848402	** PRC NOT FOUND	316,056	236,754	79,304
216762AD5	** PRC NOT FOUND	1,500,000	100,000	1,400,000
216831107	** PRC NOT FOUND	33,103	-55,791	89,893
217203AC2	** PRC NOT FOUND	435,000		435,000
217204106	** PRC NOT FOUND	54,484	47,584	6,900
217213206	** PRC NOT FOUND	1,490	7	1,483
21749TAA8	** PRC NOT FOUND	250,000		250,000
21749TAE8	** PRC NOT FOUND	250,000		250,000
21749TAG3	** PRC NOT FOUND	250,000		250,000
21749TAJ7	** PRC NOT FOUND	250,000		250,000
21749VAA1	** PRC NOT FOUND	118,780	117,560	1,100
21750C109	** PRC NOT FOUND	40,015	40,000	15
21851C109	** PRC NOT FOUND	39,058	30,977	8,081
218681104	** PRC NOT FOUND	2,267	48	2,319
218681120	** PRC NOT FOUND	64,513	22,541	41,972
21824B104	** PRC NOT FOUND			
21887BAJ7	** PRC NOT FOUND	1,962,000		1,962,000

21988G148	** PRC NOT FOUND	1,160,000	1,160,000	1,160,000
21988G155	** PRC NOT FOUND	290		290
21988G189	** PRC NOT FOUND	1,200,000		1,200,000
21988G197	** PRC NOT FOUND	300		300
21988K156	** PRC NOT FOUND	1,000,000		1,000,000
21988K164	** PRC NOT FOUND	100		100
21988K172	** PRC NOT FOUND	1,000,000		1,000,000
21988K180	** PRC NOT FOUND	1,820		1,820
21988K198	** PRC NOT FOUND	4		4
21988K214	** PRC NOT FOUND	980,000		980,000
21988K222	** PRC NOT FOUND	240		240
21988K354	** PRC NOT FOUND	1,600,000		1,600,000
21988K362	** PRC NOT FOUND	68,819		68,819
21988K102	** PRC NOT FOUND	72,706	25,285	47,441
21988T116	** PRC NOT FOUND	35,000		35,000
2202T108	** PRC NOT FOUND	20,647	19,435	1,212
2202YA32	** PRC NOT FOUND	520,000	20,000	500,000
2202SY407	** PRC NOT FOUND	145,660	18,076	127,584
2202TE433	** PRC NOT FOUND	6,993	6,975	18
2210A8108	** PRC NOT FOUND	44,850	39,350	5,500
221462104	** PRC NOT FOUND	14		14
22160K105	** PRC NOT FOUND	703,819	602,137	101,682
222083107	** PRC NOT FOUND	261,657	2,306	279,351
22237LNG3	** PRC NOT FOUND	50,000		50,000
222403107	** PRC NOT FOUND	108,105		108,105
222660102	** PRC NOT FOUND	16,695	5,657	11,038
222795109	** PRC NOT FOUND	14,456	-11,096	25,554
222862AG9	** PRC NOT FOUND	5,000,000		5,000,000
224044BR7	** PRC NOT FOUND	9,267,000		9,267,000
22405H107	** PRC NOT FOUND	20,000		20,000
224398105	** PRC NOT FOUND	223,403	220,039	3,365
225401108	** PRC NOT FOUND	15,946	7,680	8,266
225439207	** PRC NOT FOUND	15,606	14,000	1,606
225447101	** PRC NOT FOUND	147,145	139,738	7,437
225448AA7	** PRC NOT FOUND	9,400,000		9,400,000
226406106	** PRC NOT FOUND	98,657	95,807	1,850
226566AC1	** PRC NOT FOUND	1,180,000		1,180,000
226566AH0	** PRC NOT FOUND	225,000		225,000
227046109	** PRC NOT FOUND	336,703	323,815	12,888
227483104	** PRC NOT FOUND	15,698	11,908	3,688
227901AF2	** PRC NOT FOUND	5,000,000		5,000,000
228227104	** PRC NOT FOUND	2,261,255	2,238,314	42,941
228229AB5	** PRC NOT FOUND	1,000		1,000
228231AA4	** PRC NOT FOUND	1,000,000		1,000,000
228231AJ5	** PRC NOT FOUND	1,000		1,000
228231AL0	** PRC NOT FOUND	1,000		1,000
228903100	** PRC NOT FOUND	62,018	28,420	33,598
229669106	** PRC NOT FOUND	15,303	2,223	13,080
229678107	** PRC NOT FOUND	100,184	11,569	88,585
229698109	** PRC NOT FOUND	22,726	4,823	17,903
230215105	** PRC NOT FOUND	4,005		4,005
231269101	** PRC NOT FOUND	124,150	122,808	1,342
23129V109	** PRC NOT FOUND	22,480	19,690	2,620
23130C108	** PRC NOT FOUND	51,625	50,554	1,071
231561101	** PRC NOT FOUND	1,162,259	1,163,559	28,700
231705203	** PRC NOT FOUND	100		100
232109108	** PRC NOT FOUND	13,021	3,285	9,736
232503110	** PRC NOT FOUND	75,487		75,487
23251J106	** PRC NOT FOUND	82,662	45,537	17,125
232572107	** PRC NOT FOUND	200,112	150,656	49,456
232674507	** PRC NOT FOUND	52,581	24,181	24,400
232806109	** PRC NOT FOUND	792,661	723	791,335

232820100	** PRC NOT FOUND	239,277	229,011	10,235
232828301	** PRC NOT FOUND	301,980	90,894	211,283
23283K105	** PRC NOT FOUND	9,256	-3,000	12,256
23299AK57	** PRC NOT FOUND	3,292,000	97,205	3,292,000
233153105	** PRC NOT FOUND	186,544	22,093	69,339
2,33E+111	** PRC NOT FOUND	29,439	12,823	7,345
23328R109	** PRC NOT FOUND	-13,208		365
23327BAA1	** PRC NOT FOUND	700,000		700,000
23330X100	** PRC NOT FOUND	397,140	307,351	59,789
23333109	** PRC NOT FOUND	726,959	23,877	705,082
23337IA139	** PRC NOT FOUND	2,181,105	1,118,608	1,064,498
233326AD9	** PRC NOT FOUND	2,690,000		2,690,000
233326107	** PRC NOT FOUND	44,277	-15,735	50,012
23334L102	** PRC NOT FOUND	400,894	391,392	9,502
233377407	** PRC NOT FOUND	48,607	14,737	33,870
23338X102	** PRC NOT FOUND	4,800	508	4,292
23339M105	** PRC NOT FOUND	36,286	9,497	26,789
239835AQ0	** PRC NOT FOUND	3,000	-263,176	266,176
239835AT4	** PRC NOT FOUND	5,016,000	-1,525,000	6,541,000
239835AW7	** PRC NOT FOUND	464,000	450,000	14,000
234050AA3	** PRC NOT FOUND	136,000	-5,669,300	5,705,000
234264109	** PRC NOT FOUND	191,925	160,681	31,144
235ESC928	** PRC NOT FOUND	8,694	1,500	7,194
235ESC944	** PRC NOT FOUND	14,144,000		14,144,000
235ESC969	** PRC NOT FOUND	19,121,000	14,121,000	5,000,000
235ESC983	** PRC NOT FOUND	5,000,000		5,000,000
235851102	** PRC NOT FOUND	57,294,000	52,294,000	5,000,000
236442109	** PRC NOT FOUND	1,306,538	1,280,972	25,566
23767P109	** PRC NOT FOUND	152,125	147,025	5,100
237690102	** PRC NOT FOUND	124,821	54,181	70,640
237917208	** PRC NOT FOUND	6,600		6,600
237934104	** PRC NOT FOUND	1,856	275	1,581
23806R108	** PRC NOT FOUND	5,563	4,370	1,193
23806R235	** PRC NOT FOUND	750,000		750,000
238113104	** PRC NOT FOUND	90,909		90,909
239191AA7	** PRC NOT FOUND	42,317	36,460	5,857
239191AA7	** PRC NOT FOUND	700	100	600
239191AA7	** PRC NOT FOUND	200,000		200,000
239520126	** PRC NOT FOUND	9,744	2,813	6,931
240028308	** PRC NOT FOUND	415,252		415,252
242308102	** PRC NOT FOUND	1,785	1,004	782
243457108	** PRC NOT FOUND	158,080	51,992	106,088
243537107	** PRC NOT FOUND	1,319	385	934
243586104	** PRC NOT FOUND	13,505	7,552	5,953
24522P103	** PRC NOT FOUND	26,439	21,735	4,704
24522P103	** PRC NOT FOUND	163,110	26,409	136,701
246847101	** PRC NOT FOUND	202,003	144,350	57,653
246911101	** PRC NOT FOUND	9,837	7,748	2,089
247131105	** PRC NOT FOUND	309,471	259,057	40,404
247367AK1	** PRC NOT FOUND	160,000		160,000
247367AT2	** PRC NOT FOUND	700		700
247367AU9	** PRC NOT FOUND	175,000		175,000
247367AZ8	** PRC NOT FOUND	60,000		60,000
247907207	** PRC NOT FOUND	149,822	-248,236	398,058
24799AJU7	** PRC NOT FOUND	280,000	30,000	250,000
24799AKB7	** PRC NOT FOUND	300,000	200,000	100,000
24823JAE8	** PRC NOT FOUND	14,650,000	14,120,000	530,000
24823JAF5	** PRC NOT FOUND	4,455,000	4,390,000	65,000
248396107	** PRC NOT FOUND	25,590	23,156	2,434
24868P104	** PRC NOT FOUND	682,341	648,783	33,558
25030WAB6	** PRC NOT FOUND	8,271,000	2,900,000	5,371,000
25030WAB6	** PRC NOT FOUND	25,774	19,574	6,200
25030W100	** PRC NOT FOUND	275	200	79
250839101	** PRC NOT FOUND			

2515A0HQ9	** PRC NOT FOUND	613.000	611.000	2.000
2515L0108	** PRC NOT FOUND	419.484	219.484	200.000
25153Y208	** PRC NOT FOUND	20.100	19.400	700
25166PAF0	** PRC NOT FOUND	5,275.000	50.000	5,225.000
251591103	** PRC NOT FOUND	60.071	6.850	53.221
251591830	** PRC NOT FOUND	3.300	1.300	2.000
25179M103	** PRC NOT FOUND	3,187.513	2,896.758	190.755
251893103	** PRC NOT FOUND	53.760	-72.205	125.965
25212EAF7	** PRC NOT FOUND	1,305.000	-5.000	1,310.000
252126AF4	** PRC NOT FOUND	1,980.000		1,980.000
252131107	** PRC NOT FOUND	47.768	46.768	1.000
25243Q205	** PRC NOT FOUND	1,935.031	1,356.372	588.159
25243YAG4	** PRC NOT FOUND	590.000	-1,835.000	2,425.000
252503105	** PRC NOT FOUND	17.364	17.064	300
25254R207	** PRC NOT FOUND	-1.844	200	1,644
252784301	** PRC NOT FOUND	41.441	-62.756	124.197
253393102	** PRC NOT FOUND	66.207	-10.399	75.576
253798102	** PRC NOT FOUND	75.810	32.410	43.400
25380WAA4	** PRC NOT FOUND	2,005.000		2,005.000
25380WAB2	** PRC NOT FOUND	1,301.229	4.000	1,297.229
253848108	** PRC NOT FOUND	4.500		4.500
253868103	** PRC NOT FOUND	507.107	466.850	10.457
253868608	** PRC NOT FOUND	221.150	201.150	20.000
253870109	** PRC NOT FOUND	1.900	400	1.500
253888104	** PRC NOT FOUND	133.395	39.205	94.190
253906103	** PRC NOT FOUND	300		300
253909105	** PRC NOT FOUND	1.000		1.000
253922108	** PRC NOT FOUND	44.910	42.910	2.000
254546104	** PRC NOT FOUND	15.992	15.292	700
254553100	** PRC NOT FOUND	2.500	400	2.900
25459HAE5	** PRC NOT FOUND	585.000		585.000
25459L106	** PRC NOT FOUND	823.318	541.504	281.814
254668105	** PRC NOT FOUND	37.320	37.085	235
25468BAF4	** PRC NOT FOUND	500.000		500.000
25468Y107	** PRC NOT FOUND	305.006	173.364	131.642
25470M109	** PRC NOT FOUND	263.204	187.671	75.533
25475L108	** PRC NOT FOUND	95.000		95.000
255213209	** PRC NOT FOUND	165		165
255413106	** PRC NOT FOUND	17.251	-133.365	150.626
25559P402	** PRC NOT FOUND	4.643	2.565	2.078
25559T107	** PRC NOT FOUND	28.415	27.915	500
255669AG7	** PRC NOT FOUND	12,000.000		12,000.000
255743105	** PRC NOT FOUND	34.850	31.726	3.124
255746108	** PRC NOT FOUND	59.302	-13.977	73.279
257030106	** PRC NOT FOUND	6.000	5.000	1.000
25746U108	** PRC NOT FOUND	675.324	674.922	502
25754A201	** PRC NOT FOUND	37.149	-54.858	92.007
257559104	** PRC NOT FOUND	884.424	860.591	3.833
257651109	** PRC NOT FOUND	95.463	65.404	30.059
257667101	** PRC NOT FOUND	283.871	283.123	748
25811P886	** PRC NOT FOUND	39.167	32.597	6.570
25822C205	** PRC NOT FOUND	600		600
258598101	** PRC NOT FOUND	63.835	-34.083	97.918
260003108	** PRC NOT FOUND	205.890	173.423	32.467
260095104	** PRC NOT FOUND	20.259	14.877	5.382
260537105	** PRC NOT FOUND	31.630	6.936	24.694
261E+113	** PRC NOT FOUND	90.336	96.324	4.012
26163C103	** PRC NOT FOUND	52.425	12.315	40.110
261570105	** PRC NOT FOUND	24.968	160	24.808
26168L205	** PRC NOT FOUND	26.298	11.527	-54.534
262037104	** PRC NOT FOUND		-43.483	69.781
262457AG5	** PRC NOT FOUND	21,957.000	20,957.000	1,000.000
263534B17	** PRC NOT FOUND	6,942.000	6,931.000	\$ 500

263578AG1	** PRC NOT FOUND	3,855,000	3,765,000	90,000
264147109	** PRC NOT FOUND	11,657		11,657
264399EF9	** PRC NOT FOUND	7,000	5,000	2,000
2.65E+104	** PRC NOT FOUND	137,540	122,125	15,415
26613Q106	** PRC NOT FOUND	159,325	126,725	32,597
26632V102	** PRC NOT FOUND	79,168	1,808	77,358
266505104	** PRC NOT FOUND	151,644	158,444	3,200
2.67E+107	** PRC NOT FOUND	37,500	25,965	11,635
267475101	** PRC NOT FOUND	278,482	266,031	12,451
267675AC2	** PRC NOT FOUND	6,750,000		6,750,000
26779T100	** PRC NOT FOUND	12,600	12,500	100
267888105	** PRC NOT FOUND	13,314	-45,749	59,063
268057106	** PRC NOT FOUND	16,000	14,203	1,797
268169109	** PRC NOT FOUND	500		500
268182108	** PRC NOT FOUND	8,000		8,000
268311107	** PRC NOT FOUND	26,899	395	26,508
268316108	** PRC NOT FOUND	13,718	11,871	1,747
26843B101	** PRC NOT FOUND	2,374	1,200	1,174
26864BAK8	** PRC NOT FOUND	822,000	-478,000	1,000,000
268654109	** PRC NOT FOUND	3,366	1,834	1,532
26874R108	** PRC NOT FOUND	158,696	153,492	5,204
26875P101	** PRC NOT FOUND	3,086,688	3,023,212	73,476
268763206	** PRC NOT FOUND	364	300	94
26882D109	** PRC NOT FOUND	4,049	2,403	1,649
269153201	** PRC NOT FOUND	1,305		1,305
269246104	** PRC NOT FOUND	252,964	85,125	167,839
26928A200	** PRC NOT FOUND	84,707	-2,450	87,157
26939P108	** PRC NOT FOUND	28,810	-14,416	43,226
26955R104	** PRC NOT FOUND	680,068	678,568	1,500
270008109	** PRC NOT FOUND	97,168	53,250	43,918
271789104	** PRC NOT FOUND	12,400	11,700	700
273202101	** PRC NOT FOUND	4,650		4,650
27578R104	** PRC NOT FOUND	135,068	84,791	50,277
2761619P0	** PRC NOT FOUND	33,575,000	27,220,000	6,355,000
277379103	** PRC NOT FOUND	87,987	100	87,887
278281109	** PRC NOT FOUND	1,244,046	142,501	1,101,545
27826CA00	** PRC NOT FOUND	27,000,000		27,000,000
27826CAF5	** PRC NOT FOUND	7,000,000		7,000,000
27827X101	** PRC NOT FOUND	96,009	62,269	33,740
278274105	** PRC NOT FOUND	4,199	-29,000	33,198
278278104	** PRC NOT FOUND	165,070	171,437	16,633
27828G107	** PRC NOT FOUND	246,432	241,912	4,520
27828H105	** PRC NOT FOUND	41,303	18,775	22,528
27828S101	** PRC NOT FOUND	136,952	134,925	2,127
27828U108	** PRC NOT FOUND	61,231	49,222	12,009
27828V104	** PRC NOT FOUND	10,600	1,400	9,200
27828X100	** PRC NOT FOUND	10,129	6,226	3,902
27829C105	** PRC NOT FOUND	137,610	130,430	7,180
27829F108	** PRC NOT FOUND	33,650	-7,350	41,040
278642103	** PRC NOT FOUND	631,598	619,190	12,408
27874N105	** PRC NOT FOUND	290,886	226,275	64,613
27876GAN8	** PRC NOT FOUND	3,000,000		3,000,000
27876GAY4	** PRC NOT FOUND	975,000		975,000
27876SBE7	** PRC NOT FOUND	890,000		890,000
27876GBH0	** PRC NOT FOUND	2,340,000		2,340,000
278768106	** PRC NOT FOUND	76,971	46,954	30,017
26140H104	** PRC NOT FOUND	102,249	102,206	43
26238P109	** PRC NOT FOUND	4,011	-47,418	51,429
26251TAA1	** PRC NOT FOUND	10,000,000		10,000,000
26336LAB5	** PRC NOT FOUND	3,000,000		3,000,000
26336LB01	** PRC NOT FOUND	345,000		345,000
263677854	** PRC NOT FOUND	15,386	20	15,366
264138AC8	** PRC NOT FOUND	4,250,000		4,250,000

284138AD6	** PRC NOT FOUND	2,505,000	-5,030,900	7,505,000
284138AH7	** PRC NOT FOUND	555,000		555,000
284902103	** PRC NOT FOUND	35,632	4,000	31,632
285229100	** PRC NOT FOUND	14,487		12,637
285324109	** PRC NOT FOUND	4,000	3,500	500
285572109	** PRC NOT FOUND	587,599	440,261	147,437
285830105	** PRC NOT FOUND	1,500		1,500
285835104	** PRC NOT FOUND	63,100	10,000	53,100
286082102	** PRC NOT FOUND	19,103	-115,044	134,147
286166103	** PRC NOT FOUND	720	725	25
286603106	** PRC NOT FOUND	34,789	5,118	29,671
286610105	** PRC NOT FOUND	217,678	52,938	164,740
286822104	** PRC NOT FOUND	35,000	7,500	27,500
286853104	** PRC NOT FOUND	14,553	9,875	4,658
28805106	** PRC NOT FOUND	1,041,966		1,041,966
28805106	** PRC NOT FOUND	35,154	24,605	10,549
290138205	** PRC NOT FOUND	2	1	
290151976	** PRC NOT FOUND			
290160100	** PRC NOT FOUND	14,815	7,942	6,873
29076109	** PRC NOT FOUND	40,389	39,511	878
291E+109	** PRC NOT FOUND	110,956	63,623	47,333
290840100	** PRC NOT FOUND	157,381	94,162	63,219
29100P102	** PRC NOT FOUND	5,890		5,890
291005106	** PRC NOT FOUND	5,801	-31,500	37,301
291011104	** PRC NOT FOUND	1,469,217	1,439,107	30,110
291017101	** PRC NOT FOUND	6		6
291239A40	** PRC NOT FOUND	50,000		50,000
291230A48	** PRC NOT FOUND	275,000		275,000
291641108	** PRC NOT FOUND	107,197	87,622	9,575
292046102	** PRC NOT FOUND	400		400
292052107	** PRC NOT FOUND	28,459	28,275	184
292E+104	** PRC NOT FOUND	1,692		1,692
292248104	** PRC NOT FOUND	11,319	100	11,219
292441A87	** PRC NOT FOUND	2,065,000	-1,030,000	3,065,000
292448206	** PRC NOT FOUND	18,638	13,684	4,954
292475309	** PRC NOT FOUND	35,729	3,328	32,701
29250N105	** PRC NOT FOUND	2,027,321	2,928,815	506
292505AE4	** PRC NOT FOUND	60,000	-5,440,000	5,500,000
29255UAC8	** PRC NOT FOUND	993,064		993,064
29255U104	** PRC NOT FOUND	43,500		43,500
292562105	** PRC NOT FOUND	25,118	5,961	19,157
29264F205	** PRC NOT FOUND	104,359	75,844	28,515
29265N108	** PRC NOT FOUND	28,716	21,902	6,814
292659109	** PRC NOT FOUND	30,952	-25,523	55,475
29266G100	** PRC NOT FOUND	129,400	29,400	100,000
29269P109	** PRC NOT FOUND	624,550		624,550
29269P109	** PRC NOT FOUND	32,635		32,635
29269P117	** PRC NOT FOUND	57,000		57,000
29271CAA2	** PRC NOT FOUND	20,300,000		20,300,000
292722105	** PRC NOT FOUND	2,714	1,184	1,530
29273R109	** PRC NOT FOUND		2,716,382	22,500
29274F104	** PRC NOT FOUND	95,033	94,069	12,024
29275Y102	** PRC NOT FOUND	46,925	25,600	23,325
29276A107	** PRC NOT FOUND	32,653	10,953	22,000
292932100	** PRC NOT FOUND	500		500
292979100	** PRC NOT FOUND	4,666	-3,435	8,100
293ESC208	** PRC NOT FOUND	10,500		10,500
29362U104	** PRC NOT FOUND	157,821	135,567	22,134
293639100	** PRC NOT FOUND	97,117	10,681	86,436
29364G103	** PRC NOT FOUND	132,319	131,354	965
29365R116	** PRC NOT FOUND	104,822		104,822
293712105	** PRC NOT FOUND	9,844	6,050	3,794
29380T105	** PRC NOT FOUND	17,426	12,710	4,716
29380T402	** PRC NOT FOUND	4,234		4,234

29381A105	** PRC NOT FOUND	1,700	1,500	200
29392F103	** PRC NOT FOUND	181,993	180,174	1,519
29384R105	** PRC NOT FOUND	36,393	30,093	8,300
293957106	** PRC NOT FOUND	29,047		29,047
294251103	** PRC NOT FOUND	194,200		194,200
29426L108	** PRC NOT FOUND	17,159	-131,933	128,992
29444U502	** PRC NOT FOUND	133,594	45,643	87,951
294588108	** PRC NOT FOUND	4,000		4,000
294752100	** PRC NOT FOUND	17,293	3,665	-3,628
294821808	** PRC NOT FOUND	1,170,056	1,061,049	109,007
29530P102	** PRC NOT FOUND	3,427	107	3,320
296052301	** PRC NOT FOUND	3,000		3,000
296122TN4	** PRC NOT FOUND	20,000		20,000
296315104	** PRC NOT FOUND	7,125	-41,100	48,225
29655WAF1	** PRC NOT FOUND	280,000	257,000	23,000
296650104	** PRC NOT FOUND	600	200	400
297425100	** PRC NOT FOUND	25,211	5,025	20,186
29759V101	** PRC NOT FOUND	12,378	-24,432	36,810
297602104	** PRC NOT FOUND	9,026	-10,665	19,691
297862AA2	** PRC NOT FOUND	500,000		500,000
298736106	** PRC NOT FOUND	93,853	-41,089	134,941
2987855Q5	** PRC NOT FOUND	3,126,000		3,125,000
29878R206	** PRC NOT FOUND	4,302	33	4,269
29877A105	** PRC NOT FOUND	207,369	189,293	18,076
30023Y105	** PRC NOT FOUND	66,721	50,334	16,387
30024BAA2	** PRC NOT FOUND	900,000		900,000
30024H101	** PRC NOT FOUND	15,870	270	15,600
30033RAC2	** PRC NOT FOUND	10,690,000	890,000	10,000,000
30034Q109	** PRC NOT FOUND	7		7
301E*113	** PRC NOT FOUND	13,638	6,700	6,938
30161MAE3	** PRC NOT FOUND	2,914,000	2,907,000	7,000
30181Q104	** PRC NOT FOUND	72,021	15,421	56,600
302043104	** PRC NOT FOUND	4,072	3,316	756
302051206	** PRC NOT FOUND	38,097	16,824	21,273
302081104	** PRC NOT FOUND	17,973	8,473	9,500
30212P105	** PRC NOT FOUND	331,669	136,596	195,071
30212P139	** PRC NOT FOUND	545,454		545,454
30214U102	** PRC NOT FOUND	79,247	70,000	9,247
30218U108	** PRC NOT FOUND	1,954,874	915,825	1,039,049
302205109	** PRC NOT FOUND	6,036	8	6,000
30225T102	** PRC NOT FOUND	13,638	-27,335	40,973
30226X103	** PRC NOT FOUND	167,401	17,343	150,058
30226D106	** PRC NOT FOUND	285,059	259,038	6,020
302301106	** PRC NOT FOUND	48,594	2,430	43,694
30231G102	** PRC NOT FOUND	5,856,183	5,494,157	162,026
30241L109	** PRC NOT FOUND	77,933	49,992	30,941
302445101	** PRC NOT FOUND	224,057	188,543	35,514
302473103	** PRC NOT FOUND	3,100	2,000	1,100
30250BAC3	** PRC NOT FOUND	800,000		800,000
302520101	** PRC NOT FOUND	98,654	63,460	35,194
302685101	** PRC NOT FOUND	42,415	-42,361	84,776
302708100	** PRC NOT FOUND	6,600	2,400	4,200
302723AA9	** PRC NOT FOUND	21,000	5,000	15,000
302941109	** PRC NOT FOUND	138,772	87,384	51,388
303075105	** PRC NOT FOUND	41,100	18,105	22,995
303250104	** PRC NOT FOUND	44,793	3,447	41,346
303275103	** PRC NOT FOUND	94,884	70,502	24,382
303901A98	** PRC NOT FOUND	37,000		37,000
303901AG7	** PRC NOT FOUND	105,000	5,000	100,000
304253107	** PRC NOT FOUND	3,300		3,300
305059107	** PRC NOT FOUND	1,400		1,400
305560AF1	** PRC NOT FOUND	1,440,000		1,440,000
30701AAC0	** PRC NOT FOUND	6,175,000	100,000	5,075,000

311642102	** PRC NOT FOUND	31,160	-24,188	55,348
311900104	** PRC NOT FOUND	655,039	427,081	227,958
31308T100	** PRC NOT FOUND	120,876	22,532	98,344
313148306	** PRC NOT FOUND	5,428	3,828	1,600
3133XKJ00	** PRC NOT FOUND	10,000,000		10,000,000
313400301	** PRC NOT FOUND	6,062,068	2,204,435	3,857,630
313400657	** PRC NOT FOUND	100		100
313549404	** PRC NOT FOUND	256,871	279,927	16,944
313566732	** PRC NOT FOUND	1,404,455	813,335	591,100
313586760	** PRC NOT FOUND	14,500	6,500	8,000
313586778	** PRC NOT FOUND	9,000	1,630	8,000
313655108	** PRC NOT FOUND	35,014	26,614	8,400
314087AE7	** PRC NOT FOUND	2,000,000		2,000,000
314093AA3	** PRC NOT FOUND	3,000,000		3,000,000
314211103	** PRC NOT FOUND	1,177,424	1,158,870	18,454
31428X106	** PRC NOT FOUND	253,966	227,326	26,639
31430F101	** PRC NOT FOUND	85,617	71,715	15,902
31467L134	** PRC NOT FOUND	2,400	1,400	1,000
315405AL4	** PRC NOT FOUND	7,500,000	-500,000	8,000,000
315405100	** PRC NOT FOUND	41,666	-8,608	50,277
315565AA9	** PRC NOT FOUND	95,000		95,000
315616102	** PRC NOT FOUND	211,819	10,060	201,759
31620M106	** PRC NOT FOUND	75,806	48,663	27,143
31620R105	** PRC NOT FOUND	128,327	-14,763	143,090
316773100	** PRC NOT FOUND	418,896	-179,410	598,306
316811108	** PRC NOT FOUND	1,250	200	1,050
317586404	** PRC NOT FOUND	2,992	1,426	1,566
317832103	** PRC NOT FOUND	15,000		15,000
317923100	** PRC NOT FOUND	74,236	18,363	55,875
317928AA7	** PRC NOT FOUND	1,003,200	-118,450,800	119,454,000
317928106	** PRC NOT FOUND	633,443	433,443	200,000
318522307	** PRC NOT FOUND	55,084	-46,861	111,945
318572102	** PRC NOT FOUND	108,405	74,585	33,820
318833105	** PRC NOT FOUND	3,611	176	3,435
318478109	** PRC NOT FOUND	60,506		60,506
318420107	** PRC NOT FOUND	19,073	5,600	13,473
318529107	** PRC NOT FOUND	50,627	2,000	58,627
319963ANA	** PRC NOT FOUND	13,895,000	4,000,000	9,895,000
32019D103	** PRC NOT FOUND	2,500		2,500
32020R109	** PRC NOT FOUND	15,619	-9,934	25,553
32020R108	** PRC NOT FOUND	5,621	4,206	1,415
32022K102	** PRC NOT FOUND	4,169		4,169
320239106	** PRC NOT FOUND	1,898	1,736	122
320517106	** PRC NOT FOUND	327,126	59,555	227,573
32054K103	** PRC NOT FOUND	33,608	3,005	30,603
320711108	** PRC NOT FOUND	46,372	-235,676	282,250
32582R107	** PRC NOT FOUND	2,500		2,500
335902102	** PRC NOT FOUND	200		200
335934105	** PRC NOT FOUND	5,040		5,040
336408109	** PRC NOT FOUND	24,300	3,700	20,600
336433107	** PRC NOT FOUND	87,457	79,885	7,772
336453105	** PRC NOT FOUND	74,233	52,729	21,505
336901103	** PRC NOT FOUND	2,652		2,652
337319107	** PRC NOT FOUND	1,408	1,395	13
33735H105	** PRC NOT FOUND	130		130
337533106	** PRC NOT FOUND	52		52
337907109	** PRC NOT FOUND	36,266	19	36,287
337915102	** PRC NOT FOUND	57,663	29,027	28,636
33829J302	** PRC NOT FOUND	51	50	
33832J106	** PRC NOT FOUND	57,033	15,465	41,567
338478100	** PRC NOT FOUND	11,846	8,920	2,928
338494107	** PRC NOT FOUND	44,642	38,542	6,100
33859WAA4	** PRC NOT FOUND	50,000		50,000

336099A05	** PRC NOT FOUND	1,025,000	1,025,000
336099F03	** PRC NOT FOUND	165,328	165,328
339130AP1	** PRC NOT FOUND	7,075,000	6,575,000
339130AR7	** PRC NOT FOUND	250,000	250,000
339130AW6	** PRC NOT FOUND	1,000,000	1,000,000
339130AX4	** PRC NOT FOUND	26,030,000	25,590,000
33938EAL1	** PRC NOT FOUND	1,736,000	1,511,000
33938EAM7	** PRC NOT FOUND	2,600,000	2,600,000
339734I05	** PRC NOT FOUND	219,585	219,585
343247I02	** PRC NOT FOUND	1,200	1,200
343389I02	** PRC NOT FOUND	55,551	27,351
343468I04	** PRC NOT FOUND	57,329	51,800
34415V109	** PRC NOT FOUND	337,822	126,987
344849I04	** PRC NOT FOUND	165,669	6,567
345220AB3	** PRC NOT FOUND	219,000	184,000
345370BJ8	** PRC NOT FOUND	115,000	110,000
345370B60	** PRC NOT FOUND	919,303	711,531
34539CJL7	** PRC NOT FOUND	36,000	16,000
34539CJ06	** PRC NOT FOUND	10,000	-5,000
34539CJW3	** PRC NOT FOUND	25,000	-40,000
34539CMQ2	** PRC NOT FOUND	50,000	-3,000
34539CMA9	** PRC NOT FOUND	50,000	-57,000
34539CPB2	** PRC NOT FOUND	29,000	-121,000
34539CPC1	** PRC NOT FOUND	325,000	305,000
34539CQC9	** PRC NOT FOUND	46,000	-386,000
34539CSZ6	** PRC NOT FOUND	25,000	15,000
34539CXB3	** PRC NOT FOUND	14,000	-146,000
34539CYX4	** PRC NOT FOUND	50,000	50,000
34539ZSG9	** PRC NOT FOUND	7,057,000	2,057,000
34539ZSM6	** PRC NOT FOUND	8,083,000	-167,000
34539ZTY9	** PRC NOT FOUND	3,501,000	2,836,000
34539ZUD3	** PRC NOT FOUND	500,000	500,000
34539ZUK7	** PRC NOT FOUND	600,000	600,000
34539ZVC4	** PRC NOT FOUND	340,000	-340,000
345425I02	** PRC NOT FOUND	15,934	8,939
34550305	** PRC NOT FOUND	10,109	10,032
345838I06	** PRC NOT FOUND	610,535	463,520
346081BA8	** PRC NOT FOUND	180,000	180,000
346091705	** PRC NOT FOUND	85,504	307
346375I08	** PRC NOT FOUND	20,370	-149,940
346882I00	** PRC NOT FOUND	72,844	9,948
35039W100	** PRC NOT FOUND	208,145	169,307
35063R100	** PRC NOT FOUND	139,408	-40,487
350844AA4	** PRC NOT FOUND	5,000,000	5,000,000
351804I09	** PRC NOT FOUND	15,000	15,000
352451I08	** PRC NOT FOUND	6,000	5,000
352469I09	** PRC NOT FOUND	159,164	143,370
353514I02	** PRC NOT FOUND	3,930	3,930
356108I00	** PRC NOT FOUND	53,562	38,257
356449AA6	** PRC NOT FOUND	68,568	15,187
35671D657	** PRC NOT FOUND	1,000	1,000
35687MAK3	** PRC NOT FOUND	3,074,243	1,877,013
35687MAM9	** PRC NOT FOUND	2,890,000	2,890,000
35687MAP2	** PRC NOT FOUND	295,000	295,000
356900I00	** PRC NOT FOUND	2,000,000	2,000,000
357023I00	** PRC NOT FOUND	200	200
35802QAB4	** PRC NOT FOUND	56,080	35,740
358430AA4	** PRC NOT FOUND	245,000	245,000
358430AB2	** PRC NOT FOUND	74,745,000	68,321,000
358435I05	** PRC NOT FOUND	4,500,000	4,500,000
35903QI06	** PRC NOT FOUND	46,343	35,899
35905A108	** PRC NOT FOUND	24,909	23,286
		631,455	545,128
			86,326

35907K105	** PRC NOT FOUND	168,622	28,410	140,212
35914P105	** PRC NOT FOUND	167,138	-93,587	260,725
35923107	** PRC NOT FOUND	10,363	5,650	4,513
35928N107	** PRC NOT FOUND	706,589	697,293	8,295
359684106	** PRC NOT FOUND	120,269	17,100	103,169
360286100	** PRC NOT FOUND	87,841	500	87,341
360271100	** PRC NOT FOUND	267,274	205,327	61,947
360321100	** PRC NOT FOUND	34,583	25,461	9,522
36102A207	** PRC NOT FOUND	67,247	-47,982	115,236
361268105	** PRC NOT FOUND	19,769	-5,925	3,840
361438104	** PRC NOT FOUND	8,895		9,895
361448103	** PRC NOT FOUND	114,042	106,400	7,642
36155WAC0	** PRC NOT FOUND	23,000		23,000
36159R103	** PRC NOT FOUND	68,136	-50,825	123,961
36165209	** PRC NOT FOUND	173,654	155,606	18,048
36186CAH6	** PRC NOT FOUND	54,775,000	44,500,000	10,275,000
362232100	** PRC NOT FOUND	28,473		28,473
36225V104	** PRC NOT FOUND	224,135	222,380	1,755
36227K106	** PRC NOT FOUND	65,685	55,732	9,953
36228XA83	** PRC NOT FOUND	10,310,000		10,310,000
36228YAC9	** PRC NOT FOUND	55,293,000	4,000,000	51,293,000
36229U102	** PRC NOT FOUND	4,298	445	3,853
362337AM9	** PRC NOT FOUND	1,275,000	1,250,000	25,000
362359101	** PRC NOT FOUND	15,615		15,615
36237H101	** PRC NOT FOUND	71,687	70,013	1,674
36238G102	** PRC NOT FOUND	132,717	36,426	96,291
36238T104	** PRC NOT FOUND	64,581	63,770	811
36239D109	** PRC NOT FOUND	4,447	4,025	422
362397101	** PRC NOT FOUND	111,326	111,228	100
362397804	** PRC NOT FOUND	1,400		1,400
36242H500	** PRC NOT FOUND	4,400	3,000	1,400
362429AJ1	** PRC NOT FOUND	7,633,000		7,633,000
362429AK8	** PRC NOT FOUND	6,360,000		6,360,000
36244N208	** PRC NOT FOUND	1,100		1,100
3624693108	** PRC NOT FOUND	26,117	26,100	17
36466Q102	** PRC NOT FOUND	38,333	38,000	333
36467W109	** PRC NOT FOUND	104,412	47,899	56,513
36471P108	** PRC NOT FOUND	3,484	653	2,831
364730101	** PRC NOT FOUND	296,034	148,909	148,125
364736308	** PRC NOT FOUND	10,000		10,000
364760108	** PRC NOT FOUND	436,758	304,370	132,428
365558105	** PRC NOT FOUND	38,948	27,514	11,432
366651107	** PRC NOT FOUND	55,914	-26,853	86,767
367648102	** PRC NOT FOUND	200		200
367905106	** PRC NOT FOUND	113,146	87,822	25,324
368287207	** PRC NOT FOUND	1,622,605	1,367,637	254,768
36829G107	** PRC NOT FOUND	286		286
368467205	** PRC NOT FOUND	35		35
368483103	** PRC NOT FOUND	4,023	-17,000	21,023
36866T103	** PRC NOT FOUND	31,213	21,562	9,651
368670105	** PRC NOT FOUND	10		10
368682100	** PRC NOT FOUND	117,501	27,729	89,772
368930AH1	** PRC NOT FOUND	105,000		105,000
368930AK4	** PRC NOT FOUND	90,000		90,000
368938103	** PRC NOT FOUND	27,201	26,701	500
368956108	** PRC NOT FOUND	750,582	747,716	2,865
368962GB45	** PRC NOT FOUND	60,000	10,000	50,000
368962GM68	** PRC NOT FOUND	1,120,000	1,015,000	105,000
368962GP65	** PRC NOT FOUND	137,000	131,000	6,000
368962GR22	** PRC NOT FOUND	156,000		156,000
368962GS62	** PRC NOT FOUND	4,180,000	4,155,000	25,000
368962GP7	** PRC NOT FOUND	2,890,000	2,480,000	500,000
369712104	** PRC NOT FOUND	1,100	200	900

370054AB4	** PRC NOT FOUND	28,984,000		28,984,000
370054108	** PRC NOT FOUND	300		300
370334104	** PRC NOT FOUND	272,845	163,763	109,083
370373102	** PRC NOT FOUND	28,985	-72,015	101,000
37040AAW2	** PRC NOT FOUND	60,000		60,000
37040ABC5	** PRC NOT FOUND	59,000		59,000
37040ABR2	** PRC NOT FOUND	70,000		70,000
37040ABY7	** PRC NOT FOUND	100,000		100,000
37040ACV2	** PRC NOT FOUND	48,000		48,000
37040ADK5	** PRC NOT FOUND	13,000		13,000
37040ADS8	** PRC NOT FOUND	50,000		50,000
37040AEW0	** PRC NOT FOUND	57,000		57,000
37040AES7	** PRC NOT FOUND	125,000	100,000	25,000
37040AEU2	** PRC NOT FOUND	120,000		120,000
37040AFQ0	** PRC NOT FOUND	22,000		22,000
37040AFW7	** PRC NOT FOUND	16,000		16,000
37040AGF3	** PRC NOT FOUND	70,000		70,000
37040AHC9	** PRC NOT FOUND	93,000	43,000	50,000
37040AHJ4	** PRC NOT FOUND	140,000	40,000	100,000
37040AHH1	** PRC NOT FOUND	89,000		89,000
37040AHI1	** PRC NOT FOUND	93,000	15,000	78,000
37040AHZ8	** PRC NOT FOUND	65,000		65,000
37040AJM5	** PRC NOT FOUND	55,000		55,000
37040AJP8	** PRC NOT FOUND	33,000		33,000
37040AJW3	** PRC NOT FOUND	43,000		43,000
37040AKC5	** PRC NOT FOUND	85,000		85,000
37040AKD3	** PRC NOT FOUND	80,000		80,000
37040AKS0	** PRC NOT FOUND	52,000		52,000
37040ALH3	** PRC NOT FOUND	75,000		75,000
37040ALP5	** PRC NOT FOUND	50,000		50,000
37040AME9	** PRC NOT FOUND	50,000		50,000
37040ANF5	** PRC NOT FOUND	100,000		100,000
37040ANWB	** PRC NOT FOUND	50,000		50,000
37040APD8	** PRC NOT FOUND	66,000		66,000
37040APJ5	** PRC NOT FOUND	49,000		49,000
37040APK2	** PRC NOT FOUND	161,000	375,000	161,000
37040APR7	** PRC NOT FOUND	435,000		435,000
37040APS6	** PRC NOT FOUND	100,000		100,000
37040APX4	** PRC NOT FOUND	100,000	77,000	23,000
3704AQA3	** PRC NOT FOUND	34,000		34,000
3704AQN5	** PRC NOT FOUND	65,000		65,000
3704AQPO	** PRC NOT FOUND	58,000		58,000
3704AOW5	** PRC NOT FOUND	50,000		50,000
3704AQX3	** PRC NOT FOUND	100,000		100,000
3704APRC8	** PRC NOT FOUND	40,000		40,000
3704ASJZ	** PRC NOT FOUND	34,000		34,000
3704ASR4	** PRC NOT FOUND	59,000		59,000
3704ASW3	** PRC NOT FOUND	62,000		62,000
3704ASY9	** PRC NOT FOUND	52,000		52,000
3704ATL6	** PRC NOT FOUND	57,000		57,000
3704ATM4	** PRC NOT FOUND	37,000		37,000
3704ATV4	** PRC NOT FOUND	95,000	55,000	40,000
3704AUH3	** PRC NOT FOUND	730,000	880,000	40,000
3704AUX8	** PRC NOT FOUND	45,000		45,000
3704AVD1	** PRC NOT FOUND	255,000	130,000	125,000
3704ZFJ33	** PRC NOT FOUND	185,000	115,000	40,000
3704ZF3Y2	** PRC NOT FOUND	112,000	50,000	62,000
3704ZGC38	** PRC NOT FOUND	1,411,000	1,400,000	11,000
3704ZGD46	** PRC NOT FOUND	286,400	225,000	42,400
3704ZGE36	** PRC NOT FOUND	48,000		48,000
3704ZGG59	** PRC NOT FOUND	132,000	67,000	65,000
3704ZGH90	** PRC NOT FOUND	57,000		57,000
3704ZGPR1	** PRC NOT FOUND	60,000		60,000

37042GPX8	** PRC NOT FOUND	25,000		25,000
37042GP93	** PRC NOT FOUND	71,000		71,000
37042GP91	** PRC NOT FOUND	77,000		77,000
37042GQD1	** PRC NOT FOUND	50,000		50,000
37042GQK6	** PRC NOT FOUND	41,000		41,000
37042GR57	** PRC NOT FOUND	75,000		75,000
37042GS64	** PRC NOT FOUND	36,000		36,000
37042GTG1	** PRC NOT FOUND	35,000	5,000	30,000
37042GT30	** PRC NOT FOUND	20,000		20,000
37042GU20	** PRC NOT FOUND	20,000		20,000
37042GW36	** PRC NOT FOUND	26,000		26,000
37042GW63	** PRC NOT FOUND	11,000		11,000
37042SX76	** PRC NOT FOUND	55,000		55,000
37042GYPS	** PRC NOT FOUND	81,000	50,000	31,000
37042GYU4	** PRC NOT FOUND	25,000		25,000
37042GZE9	** PRC NOT FOUND	24,000		24,000
37042GZK5	** PRC NOT FOUND	35,000		35,000
37042GZM7	** PRC NOT FOUND	33,000		33,000
37042GZT2	** PRC NOT FOUND	94,000		94,000
37042GZ28	** PRC NOT FOUND	75,000		75,000
37042GZF1	** PRC NOT FOUND	20,000		20,000
37042GZT1	** PRC NOT FOUND	100,000	50,000	50,000
37042GZF0	** PRC NOT FOUND	57,000		57,000
37042GAT0	** PRC NOT FOUND	105,000	75,000	30,000
37042GSF9	** PRC NOT FOUND	83,000		83,000
37042GSR3	** PRC NOT FOUND	70,000	50,000	20,000
37042GSW2	** PRC NOT FOUND	16,000	8,000	10,000
37042S6W1	** PRC NOT FOUND	11,000		11,000
37042GT04	** PRC NOT FOUND	62,000		62,000
37042GTH3	** PRC NOT FOUND	20,000		20,000
37042WH79	** PRC NOT FOUND	86,000		86,000
37042SSE1	** PRC NOT FOUND	27,685,000	26,395,000	1,290,000
37042AJ4	** PRC NOT FOUND	47,000	40,000	7,000
37042AT2	** PRC NOT FOUND	64,365,000	325,000	64,040,000
37042AT05	** PRC NOT FOUND	3,441,410	-5,838	3,447,248
37042691	** PRC NOT FOUND	11,365	11,271	124
37047RAJ6	** PRC NOT FOUND	4,500,000		4,500,000
371465103	** PRC NOT FOUND	160,355	-1,664,916	1,825,271
371632854	** PRC NOT FOUND	26	1	25
371559105	** PRC NOT FOUND	17,132	11,139	5,993
371631107	** PRC NOT FOUND	268,748	237,624	-1,124
371901109	** PRC NOT FOUND	176,809	72,389	104,420
37244C101	** PRC NOT FOUND	278,188	111,316	166,870
37245X138	** PRC NOT FOUND	6,460		6,460
37245X203	** PRC NOT FOUND	3,508	1,508	1,900
37246C109	** PRC NOT FOUND	194,335	114,407	79,928
37247A102	** PRC NOT FOUND	18,987	2,594	16,393
37247D109	** PRC NOT FOUND	172,063	-6,574	178,637
372476101	** PRC NOT FOUND	68,042	4,477	63,565
37249T108	** PRC NOT FOUND	36,757	18,500	18,257
372508104	** PRC NOT FOUND	20,482	2,200	18,282
37250W201	** PRC NOT FOUND	44,306	35,505	8,801
37250W109	** PRC NOT FOUND	21,592	562	21,100
372917104	** PRC NOT FOUND	886,681	853,676	33,005
373334473	** PRC NOT FOUND	2,500	500	2,000
373730100	** PRC NOT FOUND	14,145	3,770	10,375
374163103	** PRC NOT FOUND	75,517	26,317	49,200
374363105	** PRC NOT FOUND	27,070	12,500	14,570
374689107	** PRC NOT FOUND	14,600	7,407	7,193
375255AF3	** PRC NOT FOUND	45,000		45,000
375816103	** PRC NOT FOUND	43,128	-92,304	135,432
37637Q105	** PRC NOT FOUND	19,626	7,175	12,451
375535100	** PRC NOT FOUND	11,057	7,240	3,817

377316104	** PRC NOT FOUND	16,547	4,540	12,007
377372A09	** PRC NOT FOUND	1,838,000	-4,354,000	6,192,000
378967103	** PRC NOT FOUND	47,171	50	47,121
378973408	** PRC NOT FOUND	293,391	257,191	36,200
378982102	** PRC NOT FOUND	600		600
378983100	** PRC NOT FOUND	100		100
378983118	** PRC NOT FOUND	290,075		290,075
378983206	** PRC NOT FOUND	90		90
379302102	** PRC NOT FOUND	55,479	28,246	27,233
379336AE0	** PRC NOT FOUND	1,270,000		1,270,000
379887102	** PRC NOT FOUND	143,800	30,000	113,800
38012G100	** PRC NOT FOUND	5,320	2,700	2,620
38020R304	** PRC NOT FOUND	7,274	7,000	274
38045R107	** PRC NOT FOUND	114,985	56,365	58,600
38059T106	** PRC NOT FOUND	2,700,147	2,697,417	2,730
380811208	** PRC NOT FOUND	400		400
380934109	** PRC NOT FOUND	557,953	500	557,453
38116J208	** PRC NOT FOUND	29,800		29,800
381441208	** PRC NOT FOUND	1,189	1,096	93
38144Y500	** PRC NOT FOUND	44,539	43,739	600
38259P508	** PRC NOT FOUND	448,753	426,269	22,484
383082104	** PRC NOT FOUND	79,453	63,500	15,953
38389F108	** PRC NOT FOUND	577,983	524,388	53,605
384109104	** PRC NOT FOUND	45,921	6,150	39,771
384313102	** PRC NOT FOUND	147,071	32,519	114,562
384596106	** PRC NOT FOUND	5,192	500	4,692
38470RAD3	** PRC NOT FOUND	2,675,000		2,675,000
3848021C4	** PRC NOT FOUND	170,630	113,072	57,558
385034104	** PRC NOT FOUND	1,400		1,400
385034111	** PRC NOT FOUND	75,000		75,000
385034202	** PRC NOT FOUND	632,500		632,500
38655V117	** PRC NOT FOUND	5,500		5,500
386590102	** PRC NOT FOUND	500		500
387328107	** PRC NOT FOUND	445,511	420,619	24,892
387347107	** PRC NOT FOUND	7,170		7,170
390064103	** PRC NOT FOUND	39,061	-270,523	309,684
390905107	** PRC NOT FOUND	5,026	133	4,902
391064102	** PRC NOT FOUND	842	725	17
391184100	** PRC NOT FOUND	381,235	339,038	43,197
39163L106	** PRC NOT FOUND	49,942	33,432	16,540
392484AA9	** PRC NOT FOUND	160,000		160,000
393657101	** PRC NOT FOUND	51,190	2,200	48,990
394361208	** PRC NOT FOUND	12,771	1,600	11,171
39575QA42	** PRC NOT FOUND	20,000		20,000
397044108	** PRC NOT FOUND	7,500		7,500
397624707	** PRC NOT FOUND	11,129	4,884	
397868108	** PRC NOT FOUND	351,956	291,935	60,021
39807FAB5	** PRC NOT FOUND	1,000		1,000
398433102	** PRC NOT FOUND	134,034	35,935	98,079
398433110	** PRC NOT FOUND	128,711	1,700	127,011
398905109	** PRC NOT FOUND	23,764	-19,340	43,104
399215102	** PRC NOT FOUND	14,300	1,000	13,300
39956S116	** PRC NOT FOUND	1,771		1,771
39956S124	** PRC NOT FOUND	1,771		1,771
400056204	** PRC NOT FOUND	775,255	727,102	49,153
400131306	** PRC NOT FOUND	6,730	6,300	430
40049JAX5	** PRC NOT FOUND	900,000	-100,000	1,000,000
400491106	** PRC NOT FOUND	3,064	2,550	534
400506131	** PRC NOT FOUND	45,111	36,422	8,699
40052B109	** PRC NOT FOUND	53,611	31,200	22,411
40053G108	** PRC NOT FOUND	1,800		1,800
40075T102	** PRC NOT FOUND	59,959	50,000	8,959
401617705	** PRC NOT FOUND	31,203	-164,684	275,887

401692108	** PRC NOT FOUND	437,449	420,689	16,760
402307102	** PRC NOT FOUND	10,403	8,476	1,927
402628109	** PRC NOT FOUND	799,886	794,559	5,327
402635304	** PRC NOT FOUND	87,309	34,825	52,484
403777105	** PRC NOT FOUND	52,355	40,825	11,530
404030108	** PRC NOT FOUND	17,624	500	17,124
404052102	** PRC NOT FOUND	4,994	4,995	9
404119AE9	** PRC NOT FOUND	9,750,000	9,750,000	
404119AH2	** PRC NOT FOUND	250,000	45,000	205,000
404119AX7	** PRC NOT FOUND	2,105,000		2,105,000
404119BA6	** PRC NOT FOUND	1,860,000		1,860,000
40414L109	** PRC NOT FOUND	227,813	200,358	27,455
40415F101	** PRC NOT FOUND	64,230	40,959	20,271
404167108	** PRC NOT FOUND	400		400
4042Q0AN9	** PRC NOT FOUND	120,000	105,000	15,000
40422Y101	** PRC NOT FOUND	183,335	115,802	37,533
40425J101	** PRC NOT FOUND	6,760	-28,678	35,358
404251100	** PRC NOT FOUND	10,525	938	9,587
404280AJ8	** PRC NOT FOUND	340,000	-1,030,000	1,370,000
404280A05	** PRC NOT FOUND	280,236	218,255	71,981
404280703	** PRC NOT FOUND	330,785	210,785	120,000
40429XJ21	** PRC NOT FOUND	20,000		20,000
404609109	** PRC NOT FOUND	29,842	8,650	21,192
405024100	** PRC NOT FOUND	12,260	-16,840	29,100
40537LAB7	** PRC NOT FOUND	9,000,000		450,000
406216AH4	** PRC NOT FOUND	4,735	1,297	9,000,000
40624Q203	** PRC NOT FOUND	1,769,897	1,769,801	3,439
40637H109	** PRC NOT FOUND	23	20	95
40648308	** PRC NOT FOUND	6,175	2,597	3
410120109	** PRC NOT FOUND	1,320,000		3,612
410345AE2	** PRC NOT FOUND	252,876	214,680	1,320,000
41043C304	** PRC NOT FOUND	189		37,998
410495105	** PRC NOT FOUND	83,917		189
410801104	** PRC NOT FOUND	2,000		63,917
410867106	** PRC NOT FOUND	29,300	-324	2,000
411307101	** PRC NOT FOUND	622,755	620,745	28,624
411310105	** PRC NOT FOUND	214,157	166,607	2,010
411337108	** PRC NOT FOUND	102,230		47,550
411352AA5	** PRC NOT FOUND	350,000		102,230
41145W109	** PRC NOT FOUND	10,795	300	350,000
411980013	** PRC NOT FOUND	120		10,495
412822108	** PRC NOT FOUND	115,519	56,119	120
412850109	** PRC NOT FOUND	31,354	24,002	59,400
413086109	** PRC NOT FOUND	66,804	7,487	7,352
413216300	** PRC NOT FOUND	152,414	70,515	79,317
413627AN0	** PRC NOT FOUND	2,080,000	330,000	81,599
413627AU4	** PRC NOT FOUND	98,075,000	97,725,000	1,750,000
413627AX8	** PRC NOT FOUND	51,961,000	43,131,000	350,000
413627AY6	** PRC NOT FOUND	4,775,000	4,350,000	8,930,000
41587B100	** PRC NOT FOUND	2,893	640	425,000
416196103	** PRC NOT FOUND	196,221	44,914	2,243
416515104	** PRC NOT FOUND	2,389,611	2,280,163	150,307
418065107	** PRC NOT FOUND	269,921	115,596	109,648
419148101	** PRC NOT FOUND	45,700		153,325
419596101	** PRC NOT FOUND	29,661	19,661	46,700
419879101	** PRC NOT FOUND	29,401	-50,047	11,000
420089104	** PRC NOT FOUND	7,992	6,944	79,446
420122AF0	** PRC NOT FOUND	980,000		2,048
420781304	** PRC NOT FOUND	48,927	28,550	980,000
420877201	** PRC NOT FOUND	14,487	1,245	20,377
421906108	** PRC NOT FOUND	35,326	-32,135	13,242
421946104	** PRC NOT FOUND	97,278	85,105	67,465

42210P4B8	** PRC NOT FOUND	150,000		150,000
42210P102	** PRC NOT FOUND	202,169	71,464	130,705
42217K106	** PRC NOT FOUND	215,714	180,555	35,159
422211102	** PRC NOT FOUND	186,077	113,353	71,724
42224N101	** PRC NOT FOUND	29,300	6,424	22,876
422245100	** PRC NOT FOUND	95,656	-11,612	107,270
422317107	** PRC NOT FOUND	22,863	4,679	18,184
42239Q102	** PRC NOT FOUND	2,696		2,696
422347104	** PRC NOT FOUND	64,751	10,516	54,235
422650108	** PRC NOT FOUND	167,784	37,000	130,784
422680118	** PRC NOT FOUND	400,226	185,000	215,226
422704106	** PRC NOT FOUND	106,232	-141,686	249,918
422704304	** PRC NOT FOUND	2,225		2,225
422819102	** PRC NOT FOUND	51,094	39,604	11,490
422905109	** PRC NOT FOUND	20,000		20,000
423074103	** PRC NOT FOUND	340,468	312,425	27,983
423065109	** PRC NOT FOUND	78,200		78,200
42330PAA5	** PRC NOT FOUND	1,255,000		1,255,000
42396C103	** PRC NOT FOUND	4,873	4,384	489
427058BC9	** PRC NOT FOUND	4,803		4,803
427058106	** PRC NOT FOUND	242,743	233,839	8,904
427053109	** PRC NOT FOUND	36,164	21,304	13,860
427825104	** PRC NOT FOUND	5,354	500	4,854
428040BS7	** PRC NOT FOUND	75,050	60,300	15,000
428040BZ1	** PRC NOT FOUND	4,615,000	3,250,000	1,365,000
42809H107	** PRC NOT FOUND	277,480	253,883	23,597
42822Q100	** PRC NOT FOUND	70,267	45,467	24,800
42822SAC0	** PRC NOT FOUND	2,400,000		2,400,000
42822SAD8	** PRC NOT FOUND	2,400,000		2,400,000
428226103	** PRC NOT FOUND	1,625,282	946,784	678,488
428358105	** PRC NOT FOUND	7,089	6,430	669
42839Y104	** PRC NOT FOUND	200		200
428567101	** PRC NOT FOUND	55,937	400	55,537
429086127	** PRC NOT FOUND	91,500		91,500
43005Q107	** PRC NOT FOUND	247,305	247,260	45
431232206	** PRC NOT FOUND	920		920
431264108	** PRC NOT FOUND	6,243	-24,938	31,181
431291103	** PRC NOT FOUND	26,223	21,354	4,869
431294107	** PRC NOT FOUND	54,064	6,300	47,764
432748101	** PRC NOT FOUND	34,702	6,026	28,676
433078102	** PRC NOT FOUND	50		50
43365Y104	** PRC NOT FOUND	52,949	31,112	21,837
435758305	** PRC NOT FOUND	39,192	-28,823	68,015
43641NAL8	** PRC NOT FOUND	100,000		100,000
436440101	** PRC NOT FOUND	3,002,573	2,931,119	71,454
436543AB8	** PRC NOT FOUND	1,000,000		1,000,000
436993200	** PRC NOT FOUND	4,820		4,820
437076AS1	** PRC NOT FOUND	5,015,000	15,000	5,000,000
43713W107	** PRC NOT FOUND	29,741	-63,159	92,900
437292105	** PRC NOT FOUND	51,637		51,637
43730H109	** PRC NOT FOUND	5		5
437780108	** PRC NOT FOUND	500		500
437794308	** PRC NOT FOUND	1,000		1,000
438128308	** PRC NOT FOUND	25,466	23,445	2,021
438104100	** PRC NOT FOUND	2,187	414	1,773
440327104	** PRC NOT FOUND	6,904	5,846	1,058
440594305	** PRC NOT FOUND	31,048	21,574	9,374
44108M102	** PRC NOT FOUND	81,420	40,285	41,135
44106SAJ9	** PRC NOT FOUND	5,300,000		5,300,000
44107P104	** PRC NOT FOUND	106,515	90,412	16,103
44107TAD8	** PRC NOT FOUND	100,000		100,000
44108EBA5	** PRC NOT FOUND	395,000		395,000
44244K109	** PRC NOT FOUND	3,594		3,594

442487203	** PRC NOT FOUND	1,322,678	1,005,542	317,336
442488AQ5	** PRC NOT FOUND	4,500,000		4,500,000
443304100	** PRC NOT FOUND	249,070	214,678	33,392
44332LAB6	** PRC NOT FOUND	15,000		15,000
443320106	** PRC NOT FOUND	19,195	12,428	6,767
443510201	** PRC NOT FOUND	370,028	339,928	30,100
443683107	** PRC NOT FOUND	1,291,837	1,283,236	8,401
444903108	** PRC NOT FOUND	180,085	36,319	143,766
445658107	** PRC NOT FOUND	79,986	34,048	45,938
446150104	** PRC NOT FOUND	775,324	395,348	379,976
44667X208	** PRC NOT FOUND	2,185		2,185
44701QAP7	** PRC NOT FOUND	670,000		670,000
44701RAE0	** PRC NOT FOUND	585,000		585,000
44701RAG5	** PRC NOT FOUND	940,000		940,000
447011107	** PRC NOT FOUND	2,428,776	397,357	2,029,389
447462102	** PRC NOT FOUND	80,799	-34,165	114,964
448055103	** PRC NOT FOUND	6,780	-3,020	11,900
44841RAA3	** PRC NOT FOUND	610,000	250,000	360,000
44841T107	** PRC NOT FOUND	11,252	-27,614	38,866
448414AC6	** PRC NOT FOUND	1,000,000		1,000,000
448875104	** PRC NOT FOUND	2,410	2,210	200
44919F104	** PRC NOT FOUND	10,824	6,424	4,400
44919P128	** PRC NOT FOUND	96,502	234	96,268
44919P136	** PRC NOT FOUND	546,454		545,454
44919P144	** PRC NOT FOUND	4,507,692		4,507,692
449247204	** PRC NOT FOUND	36,255		36,255
449247501	** PRC NOT FOUND	3,246		3,246
44925C103	** PRC NOT FOUND	8,535		8,535
44930G107	** PRC NOT FOUND	12,559	10,584	1,975
44930K108	** PRC NOT FOUND	250,000	242,500	17,500
44930M112	** PRC NOT FOUND	280,847		280,847
449520303	** PRC NOT FOUND	10,643	-45,900	56,543
44977W106	** PRC NOT FOUND	122,390	79,927	42,463
44980X106	** PRC NOT FOUND	720,811	688,405	32,406
44980YAK3	** PRC NOT FOUND	6,075,000	2,000,000	6,075,000
44980YAL1	** PRC NOT FOUND	1,340,000		1,340,000
44980Y305	** PRC NOT FOUND	5,160	3,681	1,479
449810100	** PRC NOT FOUND	13,527		13,527
44982G104	** PRC NOT FOUND	45,539	34,740	10,799
44984A105	** PRC NOT FOUND	17,198	-8,820	26,019
44984A105	** PRC NOT FOUND	906,951	797,355	6,596
450052303	** PRC NOT FOUND	56,791		56,791
45031L101	** PRC NOT FOUND	987,547	871,185	116,361
4503374A1	** PRC NOT FOUND	486,985	480,216	6,769
45055B109	** PRC NOT FOUND	185,381	90,353	95,028
450913108	** PRC NOT FOUND	95,401	20,761	74,640
45104G104	** PRC NOT FOUND	510,569	385,141	125,428
451055A63	** PRC NOT FOUND	3,724,000	724,000	3,000,000
451055107	** PRC NOT FOUND	68,361	-42,778	111,139
451107106	** PRC NOT FOUND	192,923	108,723	84,200
451663AC2	** PRC NOT FOUND	13,910,000	13,565,000	345,000
451663108	** PRC NOT FOUND	84,178	63,789	20,389
45167R104	** PRC NOT FOUND	171,253	145,765	25,488
45168D104	** PRC NOT FOUND	574,797	645,436	28,355
45169FAE8	** PRC NOT FOUND	150,000		150,000
45169F116	** PRC NOT FOUND	150		150
451713101	** PRC NOT FOUND	890,416	72,631	617,785
451734107	** PRC NOT FOUND	37,763	27,901	9,862
452327109	** PRC NOT FOUND	15,352	12,499	2,853
452E+113	** PRC NOT FOUND	399,753	392,854	6,299
45245W109	** PRC NOT FOUND	131,603	32,932	98,671
452511107	** PRC NOT FOUND	1,022,141	881,600	140,541
452525106	** PRC NOT FOUND	10,718	-65,082	75,800

452580101	** PRC NOT FOUND	7,702	2,847	5,055
452907108	** PRC NOT FOUND	174,550	50,136	124,414
453098208	** PRC NOT FOUND	14,074	9,279	4,795
453142101	** PRC NOT FOUND	11,856	-23,564	35,420
4532584P0	** PRC NOT FOUND	25,000		25,000
45337C102	** PRC NOT FOUND	29,010	27,010	2,000
453440307	** PRC NOT FOUND	5,171	912	4,259
453836108	** PRC NOT FOUND	9,853	5,797	4,056
453838104	** PRC NOT FOUND	13,993	7,465	6,494
454072109	** PRC NOT FOUND	236,343	80,406	155,937
454099103	** PRC NOT FOUND	430,530	381,344	49,186
455209AA4	** PRC NOT FOUND	2,947,000		2,947,000
455066704	** PRC NOT FOUND	15	5	10
455068803	** PRC NOT FOUND	1,062		1,062
456132208	** PRC NOT FOUND	30,300	30,000	300
45662N103	** PRC NOT FOUND	111,252	-25,634	136,886
45663L403	** PRC NOT FOUND	13,219	11,219	2,000
45665B106	** PRC NOT FOUND	16,061	13,133	2,928
45665Q103	** PRC NOT FOUND	7,297	2,045	5,252
45666Q102	** PRC NOT FOUND	40,825	10,763	30,062
45667G103	** PRC NOT FOUND	219,959	188,777	31,182
45668KAA0	** PRC NOT FOUND	1,537,500		1,537,500
456784107	** PRC NOT FOUND	2,891	2,752	139
457E+111	** PRC NOT FOUND	6,200	-217,049	223,249
457030104	** PRC NOT FOUND	16,285	9,098	6,167
457151104	** PRC NOT FOUND	202,623	127,153	75,470
45719T103	** PRC NOT FOUND	28,700	25,000	3,700
457960108	** PRC NOT FOUND	1,266,491	1,264,074	2,417
457733103	** PRC NOT FOUND	69,145	17,613	51,532
45784P101	** PRC NOT FOUND	40,605	-50,100	90,705
457985208	** PRC NOT FOUND	6,468	-31,931	38,399
45810N302	** PRC NOT FOUND	2,601		2,601
458108602	** PRC NOT FOUND	75		75
458124104	** PRC NOT FOUND	5,890	1,000	4,890
458140AD2	** PRC NOT FOUND	3,457,000	684,000	2,773,000
458140100	** PRC NOT FOUND	13,406,350	12,940,365	465,985
45815W208	** PRC NOT FOUND	12,392		12,392
458E+111	** PRC NOT FOUND	59,071		59,071
45820EAX0	** PRC NOT FOUND	285,000	51,269	285,000
45822P105	** PRC NOT FOUND	85,896	34,727	34,727
458334109	** PRC NOT FOUND	18,613	15,495	3,118
45840F105	** PRC NOT FOUND	377		377
45840J107	** PRC NOT FOUND	10,458	6,040	4,418
45865V100	** PRC NOT FOUND	66,082	59,897	6,195
45866S106	** PRC NOT FOUND	283,446	267,680	25,766
45867G101	** PRC NOT FOUND	43,891	-75,107	118,998
458743101	** PRC NOT FOUND	31,292	3,712	27,581
458786100	** PRC NOT FOUND	90,517	10,247	80,270
459028106	** PRC NOT FOUND	25,103	10,000	15,103
459157202	** PRC NOT FOUND	1		1
45919810*	** PRC NOT FOUND	3,384		3,384
45928HAA4	** PRC NOT FOUND	4,372,000		4,372,000
45928H106	** PRC NOT FOUND	586,908	568,433	11,475
459283103	** PRC NOT FOUND	700	500	200
459305101	** PRC NOT FOUND	590,060	537,195	52,855
460186109	** PRC NOT FOUND	6		6
46031KAA9	** PRC NOT FOUND	100,000		100,000
460335201	** PRC NOT FOUND	31,900	14,190	17,710
46046G304	** PRC NOT FOUND	423,497	483	423,014
46056V109	** PRC NOT FOUND	5,000		5,000
46059C205	** PRC NOT FOUND	53,456	27,827	25,629
460593106	** PRC NOT FOUND	21,480	20,080	1,400
460608102	** PRC NOT FOUND	62,861	47,365	15,456

460690100	** PRC NOT FOUND	312,729	86,359	223,330
460724AA6	** PRC NOT FOUND	2,500,000		2,500,000
460951106	** PRC NOT FOUND	11,982	11,282	700
46114T508	** PRC NOT FOUND	33,267	27,414	5,853
461148108	** PRC NOT FOUND	15,286	-80,950	97,208
46115H107	** PRC NOT FOUND	8,125	2,319	5,807
461202103	** PRC NOT FOUND	1,377,434	1,370,982	6,452
461203101	** PRC NOT FOUND	22,107	17,593	4,414
46121H109	** PRC NOT FOUND	5,710		5,710
46121Y102	** PRC NOT FOUND	49,073	36,423	12,650
461214108	** PRC NOT FOUND	7,920		7,920
461E+1C9	** PRC NOT FOUND	42,616	29,657	12,958
46126P304	** PRC NOT FOUND	113	85	28
46145F105	** PRC NOT FOUND	19,925	8,012	11,917
46146P102	** PRC NOT FOUND	37,370	23,703	13,670
46150T107	** PRC NOT FOUND	59,638		59,638
46185R100	** PRC NOT FOUND	113,038	69,989	43,049
46205A863	** PRC NOT FOUND	54		54
462594201	** PRC NOT FOUND	45,278	37,831	7,445
46267Q103	** PRC NOT FOUND	17,034	13,434	3,600
46270W105	** PRC NOT FOUND	27,683	182	27,501
452845105	** PRC NOT FOUND	407,531	333,571	74,050
463013102	** PRC NOT FOUND	25,200		25,200
463349100	** PRC NOT FOUND	16,759		16,759
46425Q109	** PRC NOT FOUND	390,930	180,819	210,111
464286103	** PRC NOT FOUND	33,956	31,987	1,969
464296400	** PRC NOT FOUND	212,501	-37,292	249,793
464286509	** PRC NOT FOUND	31,442	-23,655	61,107
464286592	** PRC NOT FOUND	159,201	124,201	35,000
464286715	** PRC NOT FOUND	22,719	13,321	9,398
464286922	** PRC NOT FOUND	24,183	-541	24,824
464287200	** PRC NOT FOUND	83,023	82,725	298
464287226	** PRC NOT FOUND	175,942	175,332	610
464287234	** PRC NOT FOUND	325,040	117,979	207,061
464287309	** PRC NOT FOUND	67,224	65,924	1,300
464287408	** PRC NOT FOUND	109,257	108,807	450
464287432	** PRC NOT FOUND	7,110	-3,736	10,818
464287473	** PRC NOT FOUND	17,489	16,552	907
464287531	** PRC NOT FOUND	1,200	-67,500	69,000
464287564	** PRC NOT FOUND	35,801	35,217	384
464287614	** PRC NOT FOUND	120,541	120,557	274
464287768	** PRC NOT FOUND	8,106	2,760	3,346
464287798	** PRC NOT FOUND	8,467	7,038	1,429
464287804	** PRC NOT FOUND	111,527	111,386	231
464287846	** PRC NOT FOUND	6,706	6,507	99
464288422	** PRC NOT FOUND	9,449	7,600	849
464288513	** PRC NOT FOUND	6,350	2,750	3,600
464288598	** PRC NOT FOUND	25	-5,956	7,121
464288794	** PRC NOT FOUND	32,470	-27,873	60,343
464288851	** PRC NOT FOUND	1,540	-103,266	104,835
464288959	** PRC NOT FOUND	1,450	-10,510	12,000
464592AG9	** PRC NOT FOUND	30,000		30,000
464592104	** PRC NOT FOUND	32,483	21,988	10,595
46507MAA0	** PRC NOT FOUND	2,453,700		2,453,700
465090207	** PRC NOT FOUND	1,000		1,000
465138S55	** PRC NOT FOUND	600,000		600,000
465266AC8	** PRC NOT FOUND	88,015,500	86,549,500	1,466,000
465359592	** PRC NOT FOUND	8,064	5,326	2,768
465741105	** PRC NOT FOUND	74,430	63,322	11,108
465754208	** PRC NOT FOUND	12,975	2,495	10,480
46575N103	** PRC NOT FOUND	1,133,079	1,117,143	15,936
465750103	** PRC NOT FOUND	49,902	5,700	44,202
466032105	** PRC NOT FOUND	14,431	10,400	4,031

466090AA5	** PRC NOT FOUND	5,137,500	301,878	5,137,500
46612JB07	** PRC NOT FOUND	507,880		206,002
466221207	** PRC NOT FOUND	206		206
46624D100	** PRC NOT FOUND	1,284,289		1,279,289
466E+112	** PRC NOT FOUND	73,808	5,000	73,808
46629HAX8	** PRC NOT FOUND	381,000	336,000	25,000
46629HGG9	** PRC NOT FOUND	216,000	210,000	5,000
46626D108	** PRC NOT FOUND	196,771	7,084	199,857
466E+209	** PRC NOT FOUND	32,594	11,452	21,132
46629U107	** PRC NOT FOUND	15,732	539	15,193
466313103	** PRC NOT FOUND	389,267	192,665	196,602
466387109	** PRC NOT FOUND	138,092	75,503	62,589
466202106	** PRC NOT FOUND	12,616	-29,724	42,340
466E+5AG9	** PRC NOT FOUND	5,000,000		5,000,000
470382207	** PRC NOT FOUND	8		5
470E+110	** PRC NOT FOUND	21,649	5,200	16,449
47023A101	** PRC NOT FOUND	262,208	233,980	28,228
470330101	** PRC NOT FOUND	300	100	200
470355207	** PRC NOT FOUND	34,116	-11,800	45,916
47102X105	** PRC NOT FOUND	200,084	196,970	4,124
471109AB4	** PRC NOT FOUND	2,365,000		2,365,000
471894105	** PRC NOT FOUND	35,864	24,505	11,459
47214EA40	** PRC NOT FOUND	80,000		80,000
472147107	** PRC NOT FOUND	683,626	670,925	12,700
474243102	** PRC NOT FOUND	36,893	1	36,892
47508XA81	** PRC NOT FOUND	4,000,000	1,000,000	3,000,000
475457AA5	** PRC NOT FOUND	2,500,000		2,500,000
47712U103	** PRC NOT FOUND	55		55
477144208	** PRC NOT FOUND	770	700	70
47758P307	** PRC NOT FOUND	40,687	28,604	12,083
478160104	** PRC NOT FOUND	5,200,869	5,022,851	178,018
480074103	** PRC NOT FOUND	83,125	-27,818	110,943
480237106	** PRC NOT FOUND	11,815		11,815
481086AB2	** PRC NOT FOUND	3,470,000		3,470,000
481130102	** PRC NOT FOUND	67,705	48,013	19,692
481165108	** PRC NOT FOUND	1,556,349	1,549,758	6,591
48139P107	** PRC NOT FOUND	59,500		59,500
48238QAE5	** PRC NOT FOUND	610,000		610,000
48238QAF2	** PRC NOT FOUND	2,000,000		2,000,000
48240JAB3	** PRC NOT FOUND	3,000,000	1,260,000	1,720,000
48242W106	** PRC NOT FOUND	166,232	103,837	62,455
482423100	** PRC NOT FOUND	19,387	-20,089	39,486
482462106	** PRC NOT FOUND	19,895	7,400	12,495
48268K101	** PRC NOT FOUND	2,176,256	1,404,428	771,828
482688102	** PRC NOT FOUND	17,170	-30,920	48,100
48273U102	** PRC NOT FOUND	154,775	133,875	20,900
482775103	** PRC NOT FOUND	1		1
48282T104	** PRC NOT FOUND	13,318	1,169	12,149
483008A00	** PRC NOT FOUND	200,000	100,000	100,000
483062105	** PRC NOT FOUND	4	2	2
483481003	** PRC NOT FOUND	70,166	54,121	16,045
48562P103	** PRC NOT FOUND	48,690	43,000	3,690
48632FAC5	** PRC NOT FOUND	10,000,000	-5,000,000	15,000,000
48632GAC3	** PRC NOT FOUND	150,000		150,000
486587108	** PRC NOT FOUND	23,311	-307	23,618
48660P104	** PRC NOT FOUND	28,191	18,617	9,574
48690S102	** PRC NOT FOUND	1,000	1,000	1,000
487169104	** PRC NOT FOUND	7,4734	66,634	8,100
487584104	** PRC NOT FOUND	596	92	504
488382102	** PRC NOT FOUND	150		150
48880L107	** PRC NOT FOUND	109,786	103,231	6,555
488879107	** PRC NOT FOUND	16,062	11,098	4,964
492515101	** PRC NOT FOUND	196,803	34,605	161,167

492854104	** PRC NOT FOUND	1,000	353,157	1,000
493267108	** PRC NOT FOUND	1,783,425	426,480	1,430,268
493267405	** PRC NOT FOUND	500,180	12,060	73,700
493308100	** PRC NOT FOUND	24,033	15,596	11,973
493732101	** PRC NOT FOUND	12,066	10,270	12,066
494275108	** PRC NOT FOUND	25,866	11,508	10,270
494274103	** PRC NOT FOUND	26,215	588,189	11,508
494368103	** PRC NOT FOUND	632,957	-14,862	44,768
494553AC4	** PRC NOT FOUND	2,000,000	47,576	2,000,000
494562108	** PRC NOT FOUND	32,714	5,000	600
496904103	** PRC NOT FOUND	5,600	100	20
498764109	** PRC NOT FOUND	120	17,408	10,232
498904200	** PRC NOT FOUND	27,640	225,024	152,194
499005106	** PRC NOT FOUND	377,218	7,000,000	4,000,000
499040AF8	** PRC NOT FOUND	11,000,000	-105,542	111,693
499064103	** PRC NOT FOUND	6,126	-181,302	257,200
499184109	** PRC NOT FOUND	95,898	197,032	520,000
499284AA3	** PRC NOT FOUND	520,000	172,395	1
500255104	** PRC NOT FOUND	369,397	373	10,330
500459102	** PRC NOT FOUND	1	150	21,470,000
50046R101	** PRC NOT FOUND	313	-2,070,000	16,815,000
50047P104	** PRC NOT FOUND	10,780	1,840,200	4,500,000
500472AA3	** PRC NOT FOUND	19,400,000	-2,735,000	18,108
500472AB1	** PRC NOT FOUND	18,685,000	66,827	11,960
500472AC9	** PRC NOT FOUND	1,765,000	16,432	9,124
500472C03	** PRC NOT FOUND	84,935	34,391	880,000
50049M109	** PRC NOT FOUND	28,392	-2,800,000	2,000,000
50060P106	** PRC NOT FOUND	43,519	700	3,070,000
50064FAD6	** PRC NOT FOUND	860,000	102,289	6,831
500750AB0	** PRC NOT FOUND	2,000,000	55,425	3,025
500769AQ7	** PRC NOT FOUND	200,000	34,579	9,517
500773106	** PRC NOT FOUND	700	25,062	6,653
501044101	** PRC NOT FOUND	109,120	63,388	37,052
501723100	** PRC NOT FOUND	58,425	15,054	2,900
501803308	** PRC NOT FOUND	34,579	33,773	2,508
501810105	** PRC NOT FOUND	70,041	9,854	2,200
501831107	** PRC NOT FOUND	52,106	250,000	12,381,808
50186V102	** PRC NOT FOUND	36,573	5,621	8,380
50187A107	** PRC NOT FOUND	12,360	1,235,215	2,150,000
501902100	** PRC NOT FOUND	2,200	-30,380	581,412
501921AC4	** PRC NOT FOUND	12,631,808	685,924	70,214
50208A102	** PRC NOT FOUND	14,001	3	800,000
502118102	** PRC NOT FOUND	3,000	2,000,000	2,000,000
50212AA82	** PRC NOT FOUND	2,160,000	4,000	200,000
50212A105	** PRC NOT FOUND	1,796,627	2,300	14,943
502160104	** PRC NOT FOUND	39,834	11,597	5,294
502181102	** PRC NOT FOUND	685,927	8,571	3,989
502210BA4	** PRC NOT FOUND	800,000	31,153	4,197
502413AQ0	** PRC NOT FOUND	2,000,000	250,000	7,656
502413AL1	** PRC NOT FOUND	200,000	31,517	250,000
503336107	** PRC NOT FOUND	18,943	-15,378	301,927
503597104	** PRC NOT FOUND	7,594	500	4,841
503754200	** PRC NOT FOUND	15,566	21,760	23,346
511637100	** PRC NOT FOUND	13,169	3,037	2,036
51206P108	** PRC NOT FOUND	38,969	50,061	38,840
51220HA66	** PRC NOT FOUND	250,000		
51220MAE8	** PRC NOT FOUND	250,000		
512907108	** PRC NOT FOUND	341,442		
512815101	** PRC NOT FOUND	286,549		
513847103	** PRC NOT FOUND	5,441		
514806102	** PRC NOT FOUND	65,136		
51476K103	** PRC NOT FOUND	5,043		
514766104	** PRC NOT FOUND	88,901		

514536103	** PRC NOT FOUND	10,653	-56,573	67,226
51508L103	** PRC NOT FOUND	13,026	12,235	791
515098101	** PRC NOT FOUND	63,308	17,965	45,643
517289104	** PRC NOT FOUND	20,000		20,000
517455AB7	** PRC NOT FOUND	358,653	255,162	102,471
517834107	** PRC NOT FOUND	1,121,450	750,480	370,970
517942108	** PRC NOT FOUND	2,232	-41,566	43,798
51808BAE2	** PRC NOT FOUND	25,000		25,000
518286109	** PRC NOT FOUND	31,800	21,800	10,000
518439104	** PRC NOT FOUND	130,602	102,157	28,445
521050104	** PRC NOT FOUND	33,855	6,250	27,605
52188N106	** PRC NOT FOUND	22,155	19,421	2,734
521883118	** PRC NOT FOUND	17,872		17,872
521893308	** PRC NOT FOUND	643,856	595,812	48,044
521985APO	** PRC NOT FOUND	5,030,000	5,000,000	30,000
522016108	** PRC NOT FOUND	8,071		8,071
52204PAF5	** PRC NOT FOUND	12,586,000		12,586,000
523234102	** PRC NOT FOUND	7,336	119	7,217
523758109	** PRC NOT FOUND	6,681	240	5,441
524660107	** PRC NOT FOUND	73,998	20,286	53,712
524871AA2	** PRC NOT FOUND	9,900,000		9,900,000
524901303	** PRC NOT FOUND	7,915	-12,085	20,000
524908BF6	** PRC NOT FOUND	24,000	-7,365,000	7,390,000
524908BQ2	** PRC NOT FOUND	1,199,000	150,000	1,049,000
52490CF5	** PRC NOT FOUND	220,000	-3,305,000	3,525,000
524909AW8	** PRC NOT FOUND	500,000	-2,855,000	3,355,000
524935129	** PRC NOT FOUND	388		388
52517PA27	** PRC NOT FOUND	5,620,000	5,560,000	60,000
52517PA43	** PRC NOT FOUND	935,000	-114,000	1,049,000
52517PB59	** PRC NOT FOUND	1,916,000	1,266,000	650,000
52517PC25	** PRC NOT FOUND	406,000	286,000	140,000
52517PC58	** PRC NOT FOUND	707,000		707,000
52517RG21	** PRC NOT FOUND	250,000		250,000
52517RG96	** PRC NOT FOUND	180,000	-3,659,000	3,839,000
52517PH45	** PRC NOT FOUND	1,180,000	1,110,000	70,000
52517PJ77	** PRC NOT FOUND	30,000		30,000
52517PK67	** PRC NOT FOUND	80,000		80,000
52517PK91	** PRC NOT FOUND	1,280,000	390,000	890,000
52517PL33	** PRC NOT FOUND	400,000		400,000
52517PL66	** PRC NOT FOUND	2,231,000	2,181,000	50,000
52517PM24	** PRC NOT FOUND	6,754,000	6,021,000	733,000
52517PQ20	** PRC NOT FOUND	550,000		550,000
52517PQ38	** PRC NOT FOUND	600,000	350,000	250,000
52517PQ87	** PRC NOT FOUND	417,000	277,000	140,000
52517PR29	** PRC NOT FOUND	40,000		40,000
52517PSC6	** PRC NOT FOUND	35,000	-8,098,000	8,133,000
52517PSL6	** PRC NOT FOUND	89,000	55,000	34,000
52517PT27	** PRC NOT FOUND	1,297,000	897,000	600,000
52517PUF8	** PRC NOT FOUND	1,310,000	770,000	540,000
52517PUL3	** PRC NOT FOUND	1,495,000	200,000	1,295,000
52517PUM1	** PRC NOT FOUND	340,000		340,000
52517PUP4	** PRC NOT FOUND	1,045,000	460,000	585,000
52517PVU2	** PRC NOT FOUND	2,820,000	1,020,000	1,800,000
52517PVC1	** PRC NOT FOUND	230,000	200,000	30,000
52517PWE7	** PRC NOT FOUND	1,590,000	905,000	685,000
52517PW74	** PRC NOT FOUND	1,680,000	1,650,000	30,000
52517PWW9	** PRC NOT FOUND	100,000	50,000	50,000
52517PW23	** PRC NOT FOUND	175,000		175,000
52517PXQ6	** PRC NOT FOUND	1,426,000	1,361,000	65,000
52517PXB8	** PRC NOT FOUND	9,641,300	7,826,450	1,814,850
52517PYE5	** PRC NOT FOUND	3,682,000	3,290,000	392,000
52517PYG0	** PRC NOT FOUND	295,000	55,000	240,000
52517PY54	** PRC NOT FOUND	634,000	200,000	834,000

52517PYT2	** PRC NOT FOUND	300,000	-750,000	1,050,000
52517PYU9	** PRC NOT FOUND	348,000	213,000	135,000
52517PYW5	** PRC NOT FOUND	307,000	-370,000	677,000
52517PYX3	** PRC NOT FOUND	180,000	130,000	50,000
52517PY1	** PRC NOT FOUND	42,000	-1,877,000	1,919,000
52517PY28	** PRC NOT FOUND	20,000		20,000
52517PY47	** PRC NOT FOUND	160,000		160,000
52517PY82	** PRC NOT FOUND	311,000	96,000	215,000
52517PYM6	** PRC NOT FOUND	549,000	153,000	396,000
52517PZS3	** PRC NOT FOUND	2,753,000	2,725,000	28,000
52517PZ38	** PRC NOT FOUND	46,000		46,000
52517PZEO	** PRC NOT FOUND	3,925,000	2,995,000	930,000
52517PZJ5	** PRC NOT FOUND	275,000	40,000	235,000
52517PZM2	** PRC NOT FOUND	265,000		265,000
52517PZP5	** PRC NOT FOUND	1,030,000	600,000	430,000
52517PZS9	** PRC NOT FOUND	440,000	285,000	155,000
52517PZV2	** PRC NOT FOUND	7,000		7,000
52517PZY6	** PRC NOT FOUND	1,021,000	951,000	70,000
52517P3A7	** PRC NOT FOUND	2,376,000	1,756,000	620,000
52517P3E9	** PRC NOT FOUND	1,870,000	1,840,000	30,000
52517P3T6	** PRC NOT FOUND	215,000		215,000
52517P4E8	** PRC NOT FOUND	2,870,000	2,370,000	500,000
52517P4N9	** PRC NOT FOUND	20,000		20,000
52517P4P3	** PRC NOT FOUND	765,000	565,000	200,000
52517P4Q1	** PRC NOT FOUND	23,000		23,000
52517P4S7	** PRC NOT FOUND	50,000		50,000
52517P5G2	** PRC NOT FOUND	25,000		25,000
52517P6J5	** PRC NOT FOUND	221,000	200,000	21,000
52517P6V8	** PRC NOT FOUND	12,000		12,000
52518CY68	** PRC NOT FOUND	15,000		15,000
52518FAC5	** PRC NOT FOUND	28,000		28,000
52518FAM3	** PRC NOT FOUND	11,000	2,000	9,000
52518FAP6	** PRC NOT FOUND	8,000		8,000
52518FAV3	** PRC NOT FOUND	5,000		5,000
52518FAX9	** PRC NOT FOUND	5,000		5,000
52518FBK6	** PRC NOT FOUND	6,000		6,000
52518FBNO	** PRC NOT FOUND	40,000		40,000
52518FCU3	** PRC NOT FOUND	6,000		6,000
52518FCV1	** PRC NOT FOUND	10,000		10,000
52518FCY3	** PRC NOT FOUND	35,000		35,000
52518FDC2	** PRC NOT FOUND	2,000		2,000
52518FDN8	** PRC NOT FOUND	2,000		2,000
52518FED9	** PRC NOT FOUND	10,000		10,000
52518FEH0	** PRC NOT FOUND	10,000		10,000
52518FEV9	** PRC NOT FOUND	15,000		15,000
52518FEX3	** PRC NOT FOUND	51,000	34,000	17,000
52518FFF3	** PRC NOT FOUND	6,000		6,000
52518FFH8	** PRC NOT FOUND	45,000		45,000
5252M0AJ6	** PRC NOT FOUND	1,370,000	755,000	615,000
5252M0AP2	** PRC NOT FOUND	457,000		457,000
5252M0AR8	** PRC NOT FOUND	10,000		10,000
5252M0AT4	** PRC NOT FOUND	50,000		50,000
5252M0AW7	** PRC NOT FOUND	1,340,000	1,140,000	200,000
5252M0BLC	** PRC NOT FOUND	21,622,000	18,917,000	2,705,000
5252M0BR7	** PRC NOT FOUND	23,000		23,000
5252M0BT3	** PRC NOT FOUND	3,000		3,000
5252M0BX4	** PRC NOT FOUND	20,886,000	20,045,000	841,000
5252M0CB1	** PRC NOT FOUND	170,000		170,000
5252M0CL9	** PRC NOT FOUND	425,000		425,000
5252M0CM7	** PRC NOT FOUND	8,028,000	4,890,000	3,035,000
5252M0CQ8	** PRC NOT FOUND	5,460,000	5,223,000	237,000
5252M0CS4	** PRC NOT FOUND	60,000		60,000
5252M0CV7	** PRC NOT FOUND	3,275,000	2,850,000	425,000

5252MOCW5	** PRC NOT FOUND	25,000	25,000	28,000
5252MODJ3	** PRC NOT FOUND	75,000		50,000
5252MODQ7	** PRC NOT FOUND	3,000	3,000	3,000
5252MOOV6	** PRC NOT FOUND	3,690,000	3,482,000	208,000
5252MODX2	** PRC NOT FOUND	403,000		403,000
5252MOEC7	** PRC NOT FOUND	1,452,000	1,440,300	12,000
5252MOEE3	** PRC NOT FOUND	41,000		41,000
5252MOEFO	** PRC NOT FOUND	204,000		204,000
5252MOEG8	** PRC NOT FOUND	1,050,000	124,000	926,000
5252MOET0	** PRC NOT FOUND	1,830,000	1,130,000	700,000
5252MOEV5	** PRC NOT FOUND	92,000		92,000
5252MOFQ8	** PRC NOT FOUND	3,413,000	2,230,000	1,183,000
5252MOFX0	** PRC NOT FOUND	8,348,000	8,245,000	101,000
5252MOFY8	** PRC NOT FOUND	444,000		444,000
5252MGOQ3	** PRC NOT FOUND	2,938,000	2,570,000	366,000
5252OGAB2	** PRC NOT FOUND	25,000		25,000
5252OGAD6	** PRC NOT FOUND	25,000		25,000
5252OKRL3	** PRC NOT FOUND	17,000		17,000
5252OKRT6	** PRC NOT FOUND	6,000		6,000
5252OKSP3	** PRC NOT FOUND	10,000		10,000
5252OL113	** PRC NOT FOUND	10,000,000		10,000,000
5252OL147	** PRC NOT FOUND	10,000,000		10,000,000
5252OL162	** PRC NOT FOUND	5,059,044		5,059,044
5252OL238	** PRC NOT FOUND	3,500,000		3,500,000
5252OL394	** PRC NOT FOUND	7,500,000		7,500,000
5252OL444	** PRC NOT FOUND	1,388,000		1,388,000
5252OL519	** PRC NOT FOUND	1,250,000		1,250,000
5252OL584	** PRC NOT FOUND	3,000,000		3,000,000
5252OL592	** PRC NOT FOUND	15,000,000		15,000,000
5252L709	** PRC NOT FOUND	5,000,000		5,000,000
5252OL717	** PRC NOT FOUND	15,000,000		15,000,000
5252OL816	** PRC NOT FOUND	15,000,000		15,000,000
5252OL832	** PRC NOT FOUND	1,500,000		1,500,000
5252TEDH0	** PRC NOT FOUND	225,000	-1,792,000	2,017,000
5252TEEE6	** PRC NOT FOUND	411,000	290,000	121,000
5252L731	** PRC NOT FOUND	12,775	-37,225	50,000
5252L749	** PRC NOT FOUND	2,990	-35,010	38,000
5252M119	** PRC NOT FOUND	200,000		200,000
5252M499	** PRC NOT FOUND	2,500,000		2,500,000
5252M614	** PRC NOT FOUND	1,000,000		1,000,000
5252NPV5	** PRC NOT FOUND	25,000		25,000
5252NQM4	** PRC NOT FOUND	25,000		25,000
5252NDP7	** PRC NOT FOUND	25,000		25,000
5252J420	** PRC NOT FOUND	16,000		16,000
525558201	** PRC NOT FOUND	300		300
526E+106	** PRC NOT FOUND	16,280	12,480	3,800
52689203	** PRC NOT FOUND	89,150	1,980	87,200
52728104	** PRC NOT FOUND	2,620,496	2,548,303	72,193
52729N100	** PRC NOT FOUND	1,368,837	625,305	739,532
527298AM5	** PRC NOT FOUND	470,000	-250,000	720,000
52738RAV4	** PRC NOT FOUND	1,100,000		1,100,000
529043101	** PRC NOT FOUND	37,409	31,332	6,077
529101107	** PRC NOT FOUND	370	30	340
53015Y206	** PRC NOT FOUND	2,202,697	-205,580	2,408,377
530158104	** PRC NOT FOUND	36,601	16,917	19,684
530555101	** PRC NOT FOUND	580,292	487,721	82,571
530555309	** PRC NOT FOUND	286,952	245,037	11,915
53071M104	** PRC NOT FOUND	785,491	630,401	126,090
53071M203	** PRC NOT FOUND	734	703	1
53071SAD3	** PRC NOT FOUND	17,898,000		17,898,000
53071SAJ0	** PRC NOT FOUND	3,155,000	155,000	3,000,000
531731115	** PRC NOT FOUND	200		200
53215T106	** PRC NOT FOUND	11,912	1,052	10,820

532169'09	** PRC NOT FOUND	482	428	54
53217R207	** PRC NOT FOUND	125,096	114,588	10,508
53222Q103	** PRC NOT FOUND	25,397	2,159	24,209
532457AU2	** PRC NOT FOUND	1,480,000	1,460,000	20,000
53261M104	** PRC NOT FOUND	170,247	55,850	114,397
532791AD2	** PRC NOT FOUND	150,000		150,000
532791AF7	** PRC NOT FOUND	30,000		30,000
532791I00	** PRC NOT FOUND	50,907	-19,881	70,788
533600106	** PRC NOT FOUND	40,180	26,132	14,048
533555106	** PRC NOT FOUND	13,886	-8,436	22,322
533919203	** PRC NOT FOUND	30,564	23,375	7,189
53630P101	** PRC NOT FOUND	29,211	1,000	28,211
53635B107	** PRC NOT FOUND	25,360	23,220	2,140
537008'04	** PRC NOT FOUND	37,717	33,917	3,800
538021AH9	** PRC NOT FOUND	10,000,000		10,000,000
538146101	** PRC NOT FOUND	85,243	8,234	77,009
53932D101	** PRC NOT FOUND	85,682	-308,880	394,562
540211108	** PRC NOT FOUND	132,968	113,211	19,787
540477102	** PRC NOT FOUND	63,060	23,000	40,000
54146W305	** PRC NOT FOUND	129		126
541535103	** PRC NOT FOUND	171,153	139	171,014
543182101	** PRC NOT FOUND	52,243	25,159	27,084
54318P108	** PRC NOT FOUND	20,948	19,871	1,078
54387P120	** PRC NOT FOUND	37,685		37,625
543881106	** PRC NOT FOUND	49,353	31,439	17,854
54619P104	** PRC NOT FOUND	4,500	4,000	500
546661107	** PRC NOT FOUND	433,484	369,754	63,710
549481109	** PRC NOT FOUND	8,600	6,600	2,000
54976A108	** PRC NOT FOUND	14,532	850	13,672
54986AA9	** PRC NOT FOUND	500,000		500,000
550021109	** PRC NOT FOUND	54,868	54,582	286
55003Q103	** PRC NOT FOUND	33,072	-4,828	37,900
550060A45	** PRC NOT FOUND	1,555,000	80,000	1,475,000
550060AC1	** PRC NOT FOUND	2,066,000		2,066,000
55024R106	** PRC NOT FOUND	34,565	28,710	5,795
550372108	** PRC NOT FOUND	58,945	30,257	29,588
551716103	** PRC NOT FOUND	20		20
55261F104	** PRC NOT FOUND	1,035,747	1,004,208	31,539
55262C100	** PRC NOT FOUND	46,644	35,524	11,120
55267M400	** PRC NOT FOUND	119		119
552676108	** PRC NOT FOUND	37,874	33,235	4,639
55268HAE2	** PRC NOT FOUND	3,500,000		3,500,000
552690109	** PRC NOT FOUND	124,920	6,549	118,371
552705106	** PRC NOT FOUND	10,000		10,000
55272X102	** PRC NOT FOUND	147,349	119,122	28,227
552737108	** PRC NOT FOUND	110,828	96,328	14,500
552853AW1	** PRC NOT FOUND	645,000		645,000
552853BC4	** PRC NOT FOUND	1,080,000	500,000	580,000
552963101	** PRC NOT FOUND	229,487	6,934	222,553
55306N104	** PRC NOT FOUND	14,591	-35,743	50,334
55306V205	** PRC NOT FOUND	3,210	600	2,610
55308U106	** PRC NOT FOUND	300		300
55311R108	** PRC NOT FOUND	127,904	125,000	2,904
553409103	** PRC NOT FOUND	176,018	117,630	58,418
553533106	** PRC NOT FOUND	1,286,568	1,271,762	14,786
553531104	** PRC NOT FOUND	41,872	30,504	10,958
55354G100	** PRC NOT FOUND	55,817	30,530	24,917
553757105	** PRC NOT FOUND	200		200
553777103	** PRC NOT FOUND	15,389	3,168	12,231
553829102	** PRC NOT FOUND	58,884	12,779	46,105
55402X105	** PRC NOT FOUND	8,084	4,095	3,989
55405T200	** PRC NOT FOUND	30,769		30,769
554226102	** PRC NOT FOUND	5,276	4,933	343

566ESCAA9	** PRC NOT FOUND	11,725,000	10,175,000	1,550,000
566ESCA65	** PRC NOT FOUND	7,475,000	8,475,000	1,000,000
56608B105	** PRC NOT FOUND	292,900	244,665	48,335
56608D101	** PRC NOT FOUND	29,804	-30,748	60,550
566103760	** PRC NOT FOUND	3		3
56611C108	** PRC NOT FOUND	144,750	-45,883	190,633
56607R108	** PRC NOT FOUND	2,451,343	1,308,118	1,142,225
566079207	** PRC NOT FOUND	7,805	146	7,659
566166103	** PRC NOT FOUND	5,007	5,000	7
566211305	** PRC NOT FOUND	1,965	298	1,667
56632RAD9	** PRC NOT FOUND	250,000		250,000
566775101	** PRC NOT FOUND	24,474	-183,071	207,545
566292203	** PRC NOT FOUND	228,700		228,700
56035L104	** PRC NOT FOUND	2,900		2,900
560377103	** PRC NOT FOUND	500		500
56062Y102	** PRC NOT FOUND	4,841	4,566	245
560690208	** PRC NOT FOUND	57,718	66,978	742
561063108	** PRC NOT FOUND	10,000		10,000
561208109	** PRC NOT FOUND	129,060		129,060
563771104	** PRC NOT FOUND	39,233	34,549	4,284
5640CP201	** PRC NOT FOUND	164,314	68,362	95,552
56418H100	** PRC NOT FOUND	257,286	201,986	55,300
564563104	** PRC NOT FOUND	65,155	56,600	8,595
56501R106	** PRC NOT FOUND	70,576		70,576
56524R108	** PRC NOT FOUND	218,188	214,561	3,297
567608108	** PRC NOT FOUND	32,714	9,229	23,508
568427108	** PRC NOT FOUND	51,869		51,869
56845JAC3	** PRC NOT FOUND	12,074	900	11,174
56845T3C5	** PRC NOT FOUND	450,000		450,000
570323105	** PRC NOT FOUND	79,943	-8,909	88,852
57060Q108	** PRC NOT FOUND	100		100
57060U100	** PRC NOT FOUND	53,118		53,118
57060U308	** PRC NOT FOUND	80,147	12,742	67,405
57060U506	** PRC NOT FOUND	5,564	5,750	214
57060U605	** PRC NOT FOUND	95,644	86,544	9,100
57060U704	** PRC NOT FOUND	17,837	-111,163	129,000
57060U811	** PRC NOT FOUND	16,163	4,807	11,356
57060U837	** PRC NOT FOUND	354		354
571432103	** PRC NOT FOUND	22,864	13,950	8,734
571748102	** PRC NOT FOUND	10		10
571837103	** PRC NOT FOUND	2,549,379	2,487,031	82,348
571803202	** PRC NOT FOUND	174,963	50,804	114,159
573056108	** PRC NOT FOUND	543,322	460,114	83,208
573075108	** PRC NOT FOUND	400		400
573083102	** PRC NOT FOUND	21,560	19,375	2,185
573284105	** PRC NOT FOUND	92,672	48,272	44,700
573360101	** PRC NOT FOUND	31,553	14,704	16,849
573637103	** PRC NOT FOUND	1,500		1,500
573913100	** PRC NOT FOUND	42,313	12,375	29,938
5745998D7	** PRC NOT FOUND	34,282	26,182	8,100
5745998F2	** PRC NOT FOUND	9,770,000		9,770,000
575384AE2	** PRC NOT FOUND	10,000,000		10,000,000
576203AJ2	** PRC NOT FOUND	3,000,000		3,000,000
57685L105	** PRC NOT FOUND	21,302,000	3,302,000	18,000,000
576853105	** PRC NOT FOUND	1,475		1,475
576879209	** PRC NOT FOUND	20,068	8,942	11,126
577081102	** PRC NOT FOUND	773,231	764,046	9,185
577223100	** PRC NOT FOUND	177,792	92,524	84,868
577346101	** PRC NOT FOUND	433,503	319,916	113,593
57773AAJ1	** PRC NOT FOUND	218,610	1,250	217,360
57773A508	** PRC NOT FOUND	1,941,400	1,837,400	104,000
577933104	** PRC NOT FOUND	10,165	328	9,837
		33,033	23,655	9,378

579895108	** PRC NOT FOUND	168	151	17
58155Q103	** PRC NOT FOUND	62,728	22,875	39,853
583095203	** PRC NOT FOUND	3,155		3,155
583538202	** PRC NOT FOUND	1,757	183	1,574
583840103	** PRC NOT FOUND	71,156	42,619	28,537
58404W109	** PRC NOT FOUND	19,081	800	18,481
584045108	** PRC NOT FOUND	12,400	-15,300	27,700
58405J102	** PRC NOT FOUND	275,709	261,565	14,144
584404107	** PRC NOT FOUND	502,181	3,918	498,263
584407208	** PRC NOT FOUND	1		1
58445H103	** PRC NOT FOUND	177,305	7,701	185,004
58446K105	** PRC NOT FOUND	6,436,379	6,392,948	43,431
58449L100	** PRC NOT FOUND	4,480	1,258	3,224
58463J304	** PRC NOT FOUND	38,857	11,140	27,717
584690309	** PRC NOT FOUND	168,319	29,502	138,817
58470H101	** PRC NOT FOUND	7,331	4,703	2,628
58470TAA3	** PRC NOT FOUND	2,500,000		2,500,000
58500P107	** PRC NOT FOUND	18,283	16,673	1,610
58501N101	** PRC NOT FOUND	479,943	22,529	457,415
585055108	** PRC NOT FOUND	1,368,946	1,356,785	13,161
585464100	** PRC NOT FOUND	68,483	-35,030	104,513
585899703	** PRC NOT FOUND	260	200	60
587118100	** PRC NOT FOUND	63,055	-68,947	130,002
58733R102	** PRC NOT FOUND	49,280	23,914	25,366
588056101	** PRC NOT FOUND	17,577	2,319	15,258
588331107	** PRC NOT FOUND	1,228,771	1,114,573	114,198
589378108	** PRC NOT FOUND	25,878	14,678	11,200
589496102	** PRC NOT FOUND	545,935	545,807	128
589594101	** PRC NOT FOUND	35,645	-2,948	38,593
58984WA83	** PRC NOT FOUND	20,000		20,000
59018YV56	** PRC NOT FOUND	25,542,000	542,000	26,084,000
59018YV84	** PRC NOT FOUND	685,000	195,000	500,000
590188JB5	** PRC NOT FOUND	1,211,000	1,175,000	36,000
590188W46	** PRC NOT FOUND	1,218,000	-482,000	1,700,000
59022Y840	** PRC NOT FOUND	1,900		1,900
59023VA49	** PRC NOT FOUND	600,000	100,000	500,000
590282101	** PRC NOT FOUND	5,355	450	4,905
590872101	** PRC NOT FOUND	13,067	7,500	5,567
590846101	** PRC NOT FOUND	2,000		2,000
591018809	** PRC NOT FOUND	29,895	-59,305	89,200
591176102	** PRC NOT FOUND	546,282	65,022	481,360
591407101	** PRC NOT FOUND	51,082	18,235	32,857
59151K108	** PRC NOT FOUND	1,430,501	1,295,515	134,986
591520203	** PRC NOT FOUND	51,103	30,600	20,503
591596135	** PRC NOT FOUND	81,470	-1,000	82,470
591623103	** PRC NOT FOUND	33,459	32,995	500
591708102	** PRC NOT FOUND	123,570	-63,332	186,902
591709AC4	** PRC NOT FOUND	2,660,000	220,000	2,440,000
591806104	** PRC NOT FOUND	4,025		4,025
5,935+106	** PRC NOT FOUND	25,037	25,000	27
594087AJ7	** PRC NOT FOUND	3,425,000		3,425,000
594087AH0	** PRC NOT FOUND	10,460,000	2,000,000	8,460,000
594763101	** PRC NOT FOUND	48,692	21,681	27,011
594901100	** PRC NOT FOUND	273,891	244,089	29,802
594916104	** PRC NOT FOUND	9,484,278	9,256,685	227,593
594960108	** PRC NOT FOUND	157,386	56,220	101,176
595017104	** PRC NOT FOUND	189,795	171,474	18,321
59509C105	** PRC NOT FOUND	25,352	8,714	15,638
595112AH6	** PRC NOT FOUND	3,281,000	430,000	2,850,000
595112103	** PRC NOT FOUND	156,344	140,596	15,748
59518V102	** PRC NOT FOUND	7,337		7,337
59522J103	** PRC NOT FOUND	5,046	-4,594	10,640
595626102	** PRC NOT FOUND	5,297	4,976	321

595635103	** PRC NOT FOUND	171,280	-830	172,110
595750407	** PRC NOT FOUND	35,000		35,000
596087106	** PRC NOT FOUND	256,976	255,024	1,952
596094102	** PRC NOT FOUND	1,900	1,000	900
596278101	** PRC NOT FOUND	183,678	147,678	36,000
598155106	** PRC NOT FOUND	411		411
598251106	** PRC NOT FOUND	45,010	7,823	37,187
600390101	** PRC NOT FOUND	17,839		17,839
600544100	** PRC NOT FOUND	282,101	234,521	27,480
60065K101	** PRC NOT FOUND	156		156
601073AG3	** PRC NOT FOUND	13,500,000		13,500,000
601073AD1	** PRC NOT FOUND	12,142,000	1,642,000	10,500,000
601073109	** PRC NOT FOUND	387,367	331,710	55,657
602682203	** PRC NOT FOUND	22,455	22,452	3
602723104	** PRC NOT FOUND	3,608	-16,585	20,193
602821100	** PRC NOT FOUND	500		500
602800102	** PRC NOT FOUND	28,879	3,000	25,879
603158106	** PRC NOT FOUND	89,224	81,435	7,789
604567107	** PRC NOT FOUND	69,105	20,205	48,900
60467R100	** PRC NOT FOUND	1,008,775	-102,276	1,111,052
60535XMQ3	** PRC NOT FOUND	25,000		25,000
605810107	** PRC NOT FOUND	72,400	2,500	59,900
60706L204	** PRC NOT FOUND	29	28	1
60740F105	** PRC NOT FOUND	29,896	24,597	5,299
607828100	** PRC NOT FOUND	15,379	6,183	9,196
60783C100	** PRC NOT FOUND	16,092	15,292	800
608328AK6	** PRC NOT FOUND	6,089,000	3,150,000	2,939,000
60852M104	** PRC NOT FOUND	22,500	11,400	11,100
608644102	** PRC NOT FOUND	20,000	5,000	15,000
60855R100	** PRC NOT FOUND	26,205	500	25,705
608554101	** PRC NOT FOUND	28,905	24,355	4,550
60871R208	** PRC NOT FOUND	48,517	21,603	26,914
60877T100	** PRC NOT FOUND	22,455	9,239	13,217
60877UAM9	** PRC NOT FOUND	4,000,000		4,000,000
60866R103	** PRC NOT FOUND	111,665	51,493	60,172
609027107	** PRC NOT FOUND	38,882	-825,353	38,882
60935V109	** PRC NOT FOUND	79,703		909,056
609396108	** PRC NOT FOUND	64,434		64,434
60975U106	** PRC NOT FOUND	79,496	59,830	19,666
61022P100	** PRC NOT FOUND	6,437	295	6,141
610238101	** PRC NOT FOUND	242,683	226,765	15,918
611742107	** PRC NOT FOUND	233,717	73,964	159,753
61234104	** PRC NOT FOUND	76,033	73,033	5,000
612301101	** PRC NOT FOUND	4		4
61532UAA0	** PRC NOT FOUND	30,000		30,000
61536P105	** PRC NOT FOUND	1,630,319	1,449,431	180,888
615394202	** PRC NOT FOUND	46,178	27,528	18,650
615394301	** PRC NOT FOUND	100		100
61688AAx6	** PRC NOT FOUND	5,895,000	5,847,000	48,000
616988101	** PRC NOT FOUND	18,151	17,989	162
61746RH51	** PRC NOT FOUND	1,750,000	1,730,000	60,000
61746SBR9	** PRC NOT FOUND	700,000	675,000	25,000
61747T104	** PRC NOT FOUND	166,400	73,269	93,131
61748WAA6	** PRC NOT FOUND	10,000,000		10,000,000
61748W108	** PRC NOT FOUND	138,772	95,203	53,569
617480280	** PRC NOT FOUND	56,079	55,979	2,100
61758MAC3	** PRC NOT FOUND	500,000		500,000
617700109	** PRC NOT FOUND	15,253	48	15,117
61945A107	** PRC NOT FOUND	185,258	181,631	3,627
620076109	** PRC NOT FOUND	1,903,339	985,695	737,343
621026103	** PRC NOT FOUND	100		100
62456M108	** PRC NOT FOUND	49,923	11,384	38,539
624581112	** PRC NOT FOUND	445	3	442

624624102	PRC NOT FOUND	12,800	10,600	2,200
624756102	PRC NOT FOUND	18,317	-33,870	51,987
625453105	PRC NOT FOUND	258,416	83,447	204,969
628351108	PRC NOT FOUND	230,800	800	230,000
628712986	PRC NOT FOUND	4,402	3,173	1,229
62874N607	PRC NOT FOUND	8,033	8,000	33
628778102	PRC NOT FOUND	10,123	8,242	1,881
628782104	PRC NOT FOUND	1,299,115	1,279,870	19,445
628800104	PRC NOT FOUND	800		600
628852105	PRC NOT FOUND	13,108	4,286	8,822
628891103	PRC NOT FOUND	2,302	2,002	300
628968109	PRC NOT FOUND	2,800	700	3,900
62915R107	PRC NOT FOUND	26,784	15,825	10,959
62914B100	PRC NOT FOUND	941,682	939,807	1,875
629202A40	PRC NOT FOUND	27,254	672	26,582
629337106	PRC NOT FOUND	7,183	342	6,841
629360A84	PRC NOT FOUND	1,000,000		1,000,000
629368105	PRC NOT FOUND	2,000		2,000
62941EAB7	PRC NOT FOUND	9,897,000		9,897,000
62941FAH1	PRC NOT FOUND	2,000,000		2,000,000
62941R110	PRC NOT FOUND	30,000		30,000
62944T105	PRC NOT FOUND	2,300		2,300
62944Z206	PRC NOT FOUND	3,314	1,385	1,929
62947QAE6	PRC NOT FOUND	11,640	11,230	610
62947QAG3	PRC NOT FOUND	4,215,000		4,215,000
629519109	PRC NOT FOUND	765,000		765,000
629568AP1	PRC NOT FOUND	91,213	64,504	26,309
629850101	PRC NOT FOUND	1,525,000	395,000	1,130,000
630075109	PRC NOT FOUND	1,554,627	1,511,737	42,890
630797108	PRC NOT FOUND	677,232	37,784	639,478
631103108	PRC NOT FOUND	46,000	43,813	5,187
63227W203	PRC NOT FOUND	2,643,051	2,538,879	104,172
632381117	PRC NOT FOUND	28,926	-9,075	38,001
632381208	PRC NOT FOUND	12,000		12,000
633643408	PRC NOT FOUND	252,040	-947,560	1,200,000
635017106	PRC NOT FOUND	136,682	109,613	26,999
635059107	PRC NOT FOUND	9,751	8,400	1,351
635405103	PRC NOT FOUND	51,462	43,485	7,567
636274201	PRC NOT FOUND	771,075	753,575	17,500
63633C104	PRC NOT FOUND	880,327	876,410	3,917
636518102	PRC NOT FOUND	150,000		150,000
63654U100	PRC NOT FOUND	3,741	-10,849	14,350
63655102	PRC NOT FOUND	719,554	711,322	8,262
636607109	PRC NOT FOUND	5,763	161	5,602
637138108	PRC NOT FOUND	2,800	800	1,800
637410101	PRC NOT FOUND	52,489	21,326	31,163
637417106	PRC NOT FOUND	2,750	750	2,000
637640103	PRC NOT FOUND	11,070	-20,503	31,573
637644AM3	PRC NOT FOUND	262,166	-266,213	522,379
638555BF5	PRC NOT FOUND	1,692,000		1,692,000
638654103	PRC NOT FOUND	1,689,000	1,669,000	20,000
638841205	PRC NOT FOUND	12,300		12,300
63888Z406	PRC NOT FOUND	130	105	25
638904102	PRC NOT FOUND	909	300	609
639109102	PRC NOT FOUND	2,221		2,221
639208107	PRC NOT FOUND	42,212	41,612	600
6392112	PRC NOT FOUND	300	200	100
639515A51	PRC NOT FOUND	609,684	26,834	582,850
639515402	PRC NOT FOUND	1,887,000	1,387,300	500,000
64007P111	PRC NOT FOUND	20,998		20,998
640071AR7	PRC NOT FOUND	141,805	133,189	5,717
640094AF6	PRC NOT FOUND	1,000,000		1,000,000

64016AAA3	** PRC NOT FOUND	4,600,000	200,000	4,600,000
640204AH6	** PRC NOT FOUND	4,200,000	200,000	4,000,000
640268108	** PRC NOT FOUND	249,148	120,240	128,908
640522108	** PRC NOT FOUND	1,751	100	1,551
64104P105	** PRC NOT FOUND	2,860		2,960
64107N206	** PRC NOT FOUND	11,785	5,000	5,785
64110L105	** PRC NOT FOUND	453,657	64,614	389,043
64111N101	** PRC NOT FOUND	35,881	31,723	4,138
64111Q104	** PRC NOT FOUND	49,238	27,303	21,855
64115A204	** PRC NOT FOUND	172		172
64115T104	** PRC NOT FOUND	17,652	17,236	416
64118Q107	** PRC NOT FOUND	115,857	109,600	6,257
64121A107	** PRC NOT FOUND	5,602	300	5,302
64125C109	** PRC NOT FOUND	47,524	35,052	12,472
64126Q206	** PRC NOT FOUND	8,565	8,465	100
64126X201	** PRC NOT FOUND	2,581,166	2,533,067	48,099
64128B108	** PRC NOT FOUND	17,810	-14,653	32,503
6435EV108	** PRC NOT FOUND	86,836	18,243	68,595
644681105	** PRC NOT FOUND	350	150	200
644681105	** PRC NOT FOUND	73,500	72,500	1,000
644535106	** PRC NOT FOUND	38,921	38,480	481
646026108	** PRC NOT FOUND	375,453	351,988	23,465
647581107	** PRC NOT FOUND	17,174	15,864	1,310
649440104	** PRC NOT FOUND	40,377	7,900	32,477
649445103	** PRC NOT FOUND	1,600		1,600
650111AE7	** PRC NOT FOUND	2,522,924	2,510,469	12,355
650111107	** PRC NOT FOUND	7,500,000		7,500,000
651229106	** PRC NOT FOUND	563,414	152,142	411,272
651587107	** PRC NOT FOUND	159,606	3,414	156,192
651627101	** PRC NOT FOUND	24,971	12,481	12,480
651638AG1	** PRC NOT FOUND	53,000	2,000	51,000
651639106	** PRC NOT FOUND	400,000		400,000
651718504	** PRC NOT FOUND	972,145	817,399	154,746
651824AB0	** PRC NOT FOUND	74,830	42,705	32,125
652E+108	** PRC NOT FOUND	3,212,000	212,000	3,000,000
65251F105	** PRC NOT FOUND	32,540,432	32,253,203	287,229
652462AX8	** PRC NOT FOUND	1,000		1,000
65321V105	** PRC NOT FOUND	23,477	5,900	17,577
65332VBG7	** PRC NOT FOUND	10,000,000		10,000,000
65333R200	** PRC NOT FOUND	5,623	5,615	8
653346106	** PRC NOT FOUND	2,252	2,250	2
653351106	** PRC NOT FOUND	280,203	275,340	850
65337H109	** PRC NOT FOUND	27,050	-158,160	185,210
65337Y102	** PRC NOT FOUND	3,426,528	3,258,001	168,527
65370C108	** PRC NOT FOUND	4,880	500	4,380
654086107	** PRC NOT FOUND	33,038	16,343	16,695
654090109	** PRC NOT FOUND	35,892	34,208	1,684
65440K106	** PRC NOT FOUND	27,983	-68,275	96,259
654407105	** PRC NOT FOUND	5,577	5,285	292
654744408	** PRC NOT FOUND	18,763	13,943	4,820
654798503	** PRC NOT FOUND	182,265	182,232	1,033
65487R303	** PRC NOT FOUND	37,617	20,465	17,152
65488W103	** PRC NOT FOUND	280,163	43,250	246,913
654902204	** PRC NOT FOUND	8,291,148	8,241,183	49,965
655053106	** PRC NOT FOUND	38,167	25,098	13,069
65531N209	** PRC NOT FOUND	135,923		135,923
65563102	** PRC NOT FOUND	1,255,000	200,000	1,055,000
65566A100	** PRC NOT FOUND	32,758	400	32,358
655844108	** PRC NOT FOUND	1,531,423	1,320,888	210,535
65593RAD5	** PRC NOT FOUND	1,328,473	1,297,938	30,535
656531605	** PRC NOT FOUND	494,750	425,000	69,750
656550100	** PRC NOT FOUND	7,845	7,245	400
		900		900

655667401	** PRC NOT FOUND	1,013	500	513
655668A06	** PRC NOT FOUND	3,000,000		3,000,000
655668Q08	** PRC NOT FOUND	277,343	200,321	277,343
65566Y109	** PRC NOT FOUND	21,252	2,400	18,802
6556912110	** PRC NOT FOUND	262,500		262,500
657303AB9	** PRC NOT FOUND	8,000,000		8,000,000
655595JP1	** PRC NOT FOUND	1,000		1,000
665107AA5	** PRC NOT FOUND	23,493,530	23,333,559	99,561
66704R100	** PRC NOT FOUND	251,308	165,033	85,275
66704V101	** PRC NOT FOUND	92,240	46,486	45,754
667280A08	** PRC NOT FOUND	1,936,738	1,918,939	17,799
667294AC6	** PRC NOT FOUND	7,835,000		7,835,000
667338108	** PRC NOT FOUND	8,958	7,325	1,633
66737F501	** PRC NOT FOUND	23,654	23,524	130
667655104	** PRC NOT FOUND	20,854	12,552	8,302
667746101	** PRC NOT FOUND	3,601	-9,596	13,197
668074D05	** PRC NOT FOUND	7,704	-39,079	46,783
670E+210	** PRC NOT FOUND	1,254,183	1,150,903	103,280
66987V109	** PRC NOT FOUND	1,092,888	1,090,545	2,343
669936AA4	** PRC NOT FOUND	330,000	325,000	5,000
670302104	** PRC NOT FOUND	304,221	211,190	93,031
670006105	** PRC NOT FOUND	198,525	89,809	108,716
670008101	** PRC NOT FOUND	173,995	65,474	108,521
670009109	** PRC NOT FOUND	6,068	3,172	2,896
670100205	** PRC NOT FOUND	203,483	151,559	111,924
67018K104	** PRC NOT FOUND	3,838	3,540	298
67018T106	** PRC NOT FOUND	19,787	4,383	15,404
670E+111	** PRC NOT FOUND	2,039,489	1,998,729	39,760
67020C107	** PRC NOT FOUND	49,066	45,521	3,545
67020Y100	** PRC NOT FOUND	151,390	96,066	55,324
670346AG0	** PRC NOT FOUND	300,000	-9,700,000	10,000,000
6705EN100	** PRC NOT FOUND	77,144	64,771	12,373
6706ER101	** PRC NOT FOUND	13,075	6,535	6,540
670682103	** PRC NOT FOUND	599	500	99
67069C108	** PRC NOT FOUND	28,625	7,160	21,465
67071S101	** PRC NOT FOUND	196,094	176,500	19,594
67072C105	** PRC NOT FOUND	29,220	20,700	8,520
67072T108	** PRC NOT FOUND	214,767	162,467	52,300
67073D102	** PRC NOT FOUND	23,403	-327,425	350,828
67085AAE0	** PRC NOT FOUND	1,590,000		1,590,000
67090FAC0	** PRC NOT FOUND	465,000		465,000
67090X107	** PRC NOT FOUND	5,440		5,440
670928100	** PRC NOT FOUND	70,458	14,442	56,016
670984103	** PRC NOT FOUND	143,133	110,281	32,852
67423R108	** PRC NOT FOUND	73,243	1,000	72,243
674611107	** PRC NOT FOUND	2,100	200	1,900
675232102	** PRC NOT FOUND	27,262	18,098	9,164
675234108	** PRC NOT FOUND	36,912	36,989	1,923
67551U105	** PRC NOT FOUND	86,246	51,650	34,596
675748309	** PRC NOT FOUND	25,229	5,111	20,118
67611V101	** PRC NOT FOUND	59,981	35,265	24,716
676118102	** PRC NOT FOUND	656,114	92,263	563,851
67612W108	** PRC NOT FOUND	18,936	59	18,877
676167AR0	** PRC NOT FOUND	1,050,000	1,000,000	50,000
67622P101	** PRC NOT FOUND	116,926	1,920	115,006
676220106	** PRC NOT FOUND	775,112	224,820	550,292
676221104	** PRC NOT FOUND	45,000	2,500	42,500
676002106	** PRC NOT FOUND	43,275	34,042	9,233
676026105	** PRC NOT FOUND	42,974	28,206	14,768
678046103	** PRC NOT FOUND	43,801	38,001	5,800
678129107	** PRC NOT FOUND	29,048		29,048
678664K81	** PRC NOT FOUND	10,000		10,000
680333107	** PRC NOT FOUND	43,239	3,202	40,037

680655205	** PRC NOT FOUND	137,211	103,737	33,474
68162K106	** PRC NOT FOUND	23,840	7,961	15,879
681904AL2	** PRC NOT FOUND	9,635,000	8,975,000	660,000
681936100	** PRC NOT FOUND	148,025	137,220	10,805
681989109	** PRC NOT FOUND	29,227	-1,519	30,745
682069208	** PRC NOT FOUND	50		50
68210T206	** PRC NOT FOUND	20,749	5,000	15,749
682108105	** PRC NOT FOUND	48,670	20,600	28,070
68212S109	** PRC NOT FOUND	78,163	-134,301	212,464
682128103	** PRC NOT FOUND	352,126	19,775	332,351
68213N109	** PRC NOT FOUND	13,597	-30,478	44,065
682159108	** PRC NOT FOUND	15,934	1,000	14,934
682324108	** PRC NOT FOUND	1,357	457	900
682406103	** PRC NOT FOUND	15,055	12,294	2,761
683399109	** PRC NOT FOUND	204,185	86,972	117,213
683413108	** PRC NOT FOUND	100		100
68371PAC6	** PRC NOT FOUND	3,676,000		3,676,000
683718308	** PRC NOT FOUND	121,191	91,145	30,046
68393KAD1	** PRC NOT FOUND	940,000		940,000
68401H104	** PRC NOT FOUND	331,863	186,396	145,467
684010101	** PRC NOT FOUND	82,331	78,619	3,712
68555P100	** PRC NOT FOUND	221,664	180,017	41,647
68557K109	** PRC NOT FOUND	84,115	4,200	79,915
686091109	** PRC NOT FOUND	354,778	121,469	233,310
686161100	** PRC NOT FOUND	25		25
686164104	** PRC NOT FOUND	34,837	-22,711	57,548
68618W100	** PRC NOT FOUND	30,446	25,285	5,161
686E*212	** PRC NOT FOUND	11,438	-284,531	305,969
686275108	** PRC NOT FOUND	45,117	8,300	36,817
68628V209	** PRC NOT FOUND	18,519		18,519
68628V308	** PRC NOT FOUND	42,914	12,550	30,364
686323106	** PRC NOT FOUND	28,519	17,819	10,700
686558104	** PRC NOT FOUND	3,778	2,088	1,691
686688102	** PRC NOT FOUND	26,141	10,995	15,146
686701103	** PRC NOT FOUND	1,000		1,000
68749U106	** PRC NOT FOUND	14,544	9,063	5,481
68750U102	** PRC NOT FOUND	14,039		14,039
68812R303	** PRC NOT FOUND	59,692	56,437	3,255
688239201	** PRC NOT FOUND	86,062	-32,278	118,340
68827R108	** PRC NOT FOUND	35,500	35,000	500
688582105	** PRC NOT FOUND	20,103	-0,500	9,603
688648103	** PRC NOT FOUND	9,457		9,457
690027206	** PRC NOT FOUND	24,812	3,512	21,300
690134101	** PRC NOT FOUND	280		280
690316100	** PRC NOT FOUND	7,700		7,700
690368105	** PRC NOT FOUND	96,468	95,055	3,434
690370101	** PRC NOT FOUND	63,264	37,337	25,927
690732102	** PRC NOT FOUND	41,595	21,354	20,242
690742119	** PRC NOT FOUND	4,179,323		4,179,323
690742127	** PRC NOT FOUND	505,742	6,616	499,126
690768403	** PRC NOT FOUND	189,146	144,640	24,506
691497309	** PRC NOT FOUND	13,450	10,201	3,249
691828107	** PRC NOT FOUND	2,350	2,900	360
69313P101	** PRC NOT FOUND	500		500
69323K100	** PRC NOT FOUND	47,320	9,600	37,720
69325Q103	** PRC NOT FOUND	14,771	3,186	11,585
693282105	** PRC NOT FOUND	22,539		22,539
69329V100	** PRC NOT FOUND	8,708		8,708
69329Y104	** PRC NOT FOUND	590,020	198,709	391,311
69333Y108	** PRC NOT FOUND	31,095	18,905	12,189
69336T205	** PRC NOT FOUND	4,169	2,082	2,087
693366205	** PRC NOT FOUND	6,650	-58,550	65,200
69339UAA8	** PRC NOT FOUND	5,000,000		5,000,000

6934419202	** PRC NOT FOUND	49,960	48,870	1,090
6934419301	** PRC NOT FOUND	45,900	6,500	39,300
69344196	** PRC NOT FOUND	262,571	32,882	259,889
693442105	** PRC NOT FOUND	100		100
693452103	** PRC NOT FOUND	8,205	400	7,805
693475105	** PRC NOT FOUND	209,998	144,148	65,850
69349H107	** PRC NOT FOUND	474,413	185,982	288,431
693506107	** PRC NOT FOUND	79,352	47,157	32,205
69356A100	** PRC NOT FOUND	58,769	48,400	11,369
69367F108	** PRC NOT FOUND	1		1
693718108	** PRC NOT FOUND	166,309	54,183	112,126
694E+107	** PRC NOT FOUND	19,345		19,346
69373G108	** PRC NOT FOUND	24,300		24,300
69373H108	** PRC NOT FOUND	15,930	12,958	2,972
69404P101	** PRC NOT FOUND	82,225	54,035	28,190
69423D105	** PRC NOT FOUND	41,500	500	41,000
69423U107	** PRC NOT FOUND	100,847	74,151	26,696
69439P209	** PRC NOT FOUND	100		100
694873100	** PRC NOT FOUND	372,297	44,793	327,504
694911108	** PRC NOT FOUND	4,000		4,000
69516RAA0	** PRC NOT FOUND	590,000		590,000
695263103	** PRC NOT FOUND	56,466	-24,578	83,444
695459AB3	** PRC NOT FOUND	735,000		735,000
695E+108	** PRC NOT FOUND	16,410	5,000	11,410
696071304	** PRC NOT FOUND	135,988	116,752	19,236
697529303	** PRC NOT FOUND	22,842	-111,524	134,366
697600108	** PRC NOT FOUND	13,600	1,000	12,600
697921104	** PRC NOT FOUND	126,647	55,188	71,459
698057A08	** PRC NOT FOUND	3,200		3,200
698057AR7	** PRC NOT FOUND	110,000		110,000
698057AS5	** PRC NOT FOUND	348,000	205,000	143,000
698298AP9	** PRC NOT FOUND	1,819,500	1,809,500	10,000
698298AU8	** PRC NOT FOUND	300,000		300,000
69840W108	** PRC NOT FOUND	1,500,000	-580,000	2,080,000
699370102	** PRC NOT FOUND	35,089	11,864	23,225
699462107	** PRC NOT FOUND	4,000		4,000
699610200	** PRC NOT FOUND	114,748	32,638	82,110
700404A44	** PRC NOT FOUND	20		20
700416209	** PRC NOT FOUND	12,350,000		12,350,000
700666107	** PRC NOT FOUND	13,046	-6,554	19,600
701033102	** PRC NOT FOUND	921	911	10
701094104	** PRC NOT FOUND	1,000		1,000
701590104	** PRC NOT FOUND	327,475	326,522	1,953
702866101	** PRC NOT FOUND	5,554	4,454	1,100
703014100	** PRC NOT FOUND	100		100
703188101	** PRC NOT FOUND	3,000	2,000	1,000
70322A119	** PRC NOT FOUND	100		100
703248203	** PRC NOT FOUND	403,208		403,208
70335T104	** PRC NOT FOUND	3,294		3,294
703395103	** PRC NOT FOUND	2,008,888	2,006,826	60
703565101	** PRC NOT FOUND	330,340	260,817	70,123
704549AG9	** PRC NOT FOUND	50		50
704549104	** PRC NOT FOUND	965,000	525,000	430,000
704699107	** PRC NOT FOUND	467,659	379,703	77,956
705006AB0	** PRC NOT FOUND	37,351	36,867	484
705015105	** PRC NOT FOUND	10,000,000		10,000,000
705098AJ3	** PRC NOT FOUND	46,714	23,127	23,587
705324101	** PRC NOT FOUND	295,000		295,000
70556JAA7	** PRC NOT FOUND	151,914	123,477	28,437
70556JAB5	** PRC NOT FOUND	55,017,500		55,017,500
70556JAC5	** PRC NOT FOUND	56,850,000		56,850,000
70556JAD5	** PRC NOT FOUND	36,175	28,275	9,900
70557RAA8	** PRC NOT FOUND	11,250,000	1,000,000	10,250,000

70557RAC4	** PRC NOT FOUND	29,000,000	29,000,000
70845JBD3	** PRC NOT FOUND	200,000	200,000
70643JBE1	** PRC NOT FOUND	600,000	600,000
70646JBA8	** PRC NOT FOUND	296,000	200,000
705902509	** PRC NOT FOUND	528,575	513,191
707569109	** PRC NOT FOUND	82,663	82,949
707874400	** PRC NOT FOUND	280,483	280,436
707865109	** PRC NOT FOUND	1,075,732	1,080,571
708160106	** PRC NOT FOUND	826,056	43,254
708254206	** PRC NOT FOUND	48,641	47,741
70841CAL9	** PRC NOT FOUND	4,000,000	4,000,000
708713102	** PRC NOT FOUND	12,312	967
709102107	** PRC NOT FOUND	52,644	52,144
706565103	** PRC NOT FOUND	17	17
70959W103	** PRC NOT FOUND	92,434	38,346
709600100	** PRC NOT FOUND	7,852	6,784
709616102	** PRC NOT FOUND	1,400	1,400
709631105	** PRC NOT FOUND	59,749	12,859
708789101	** PRC NOT FOUND	2,756	500
713278109	** PRC NOT FOUND	60,833	36,630
713291102	** PRC NOT FOUND	17,762	24,177
713409100	** PRC NOT FOUND	17,332	11,581
71361V303	** PRC NOT FOUND	6,458	3,552
71372U104	** PRC NOT FOUND	32,094	24,584
71376C100	** PRC NOT FOUND	1,100	1,100
714265105	** PRC NOT FOUND	35,550	25,000
714275442	** PRC NOT FOUND	30,000	25,000
716864106	** PRC NOT FOUND	67,898	42,368
71645WAM3	** PRC NOT FOUND	2,522,000	-3,421,000
716E4104	** PRC NOT FOUND	37,605	23,763
71646V102	** PRC NOT FOUND	188,280	185,485
71646EAB2	** PRC NOT FOUND	495,000	495,000
71646SAC0	** PRC NOT FOUND	185,000	185,000
716485106	** PRC NOT FOUND	803,008	432,040
71654V408	** PRC NOT FOUND	2,085,963	2,076,683
716549100	** PRC NOT FOUND	25,565	25,557
716578109	** PRC NOT FOUND	24,830	3,405
71674PAB6	** PRC NOT FOUND	34,000	21,224
716745AB0	** PRC NOT FOUND	405,000	34,000
716748108	** PRC NOT FOUND	96,505	405,000
716768106	** PRC NOT FOUND	1,053,065	29,552
717081103	** PRC NOT FOUND	3,925,502	995,159
71712A206	** PRC NOT FOUND	14,528	3,116,138
71712A101	** PRC NOT FOUND	294,151	-11,672
71714F104	** PRC NOT FOUND	215,356	26,200
71721R406	** PRC NOT FOUND	49,713	185,769
71722R109	** PRC NOT FOUND	384	197,560
71742QAN6	** PRC NOT FOUND	30,000	3,832
717528103	** PRC NOT FOUND	142,443	45,881
718252604	** PRC NOT FOUND	1,888	16
718266AT4	** PRC NOT FOUND	30,000	30,000
718266AW7	** PRC NOT FOUND	1,100,000	1,100,000
718266BA4	** PRC NOT FOUND	75,000	75,000
718266BD6	** PRC NOT FOUND	90,000	520,000
719315200	** PRC NOT FOUND	400,000	400,000
71941SAA9	** PRC NOT FOUND	760,500	2,500
720142109	** PRC NOT FOUND	2,005,000	1,155,000
720279AH1	** PRC NOT FOUND	22,257	1,614
721467AF5	** PRC NOT FOUND	1,000,000	20,643
721467108	** PRC NOT FOUND	1,135,000	1,000,000
7215019B2	** PRC NOT FOUND	342,214	1,135,000
722E+12	** PRC NOT FOUND	263,338	78,576
		24,325,000	3,600,000
			24,325,000

721506111	** PRC NOT FOUND	273,800	59,368	273,800	1,535
72200U100	** PRC NOT FOUND	60,903	96,294	104,637	8,343
72200W106	** PRC NOT FOUND	57,175	37,415	19,760	13,760
72201H108	** PRC NOT FOUND	117,965	99,162	18,803	350
723337101	** PRC NOT FOUND	29,777	20,000	9,777	174,857
723443107	** PRC NOT FOUND	40,288	-134,569	32,424	32,424
723456108	** PRC NOT FOUND	3,324	-29,100	5,533,000	5,533,000
723460104	** PRC NOT FOUND	5,533,000		4,000	4,000
723470A05	** PRC NOT FOUND	4,000	25,568	24,323	7,291
723513107	** PRC NOT FOUND	50,181	135,548	150,000	150,000
72356H106	** PRC NOT FOUND	142,639		50,459	50,459
72359J102	** PRC NOT FOUND	150,000	-27,908	50,940,000	50,940,000
723787A10	** PRC NOT FOUND	22,551		59,717,412	59,717,412
724078100	** PRC NOT FOUND	20,582	4,656	15,826	15,826
72408FA07	** PRC NOT FOUND	450,000	25	450,000	450,000
72408FAD3	** PRC NOT FOUND	934		936	936
72591M305	** PRC NOT FOUND	75,368	-7,822	39,825	39,825
725930A14	** PRC NOT FOUND	31,033	125,000	125,000	125,000
726900103	** PRC NOT FOUND	125,000	1,812	27,200	27,200
72702QAB8	** PRC NOT FOUND	29,012	559,971	10,158	10,158
727493108	** PRC NOT FOUND	570,129		15,400	15,400
727559203	** PRC NOT FOUND	800,000	258,663	22,030	22,030
728117300	** PRC NOT FOUND	15,400	24,418	65,108	65,108
72819E103	** PRC NOT FOUND	290,773	5,000	26,024	26,024
729418AG2	** PRC NOT FOUND	70,660	13,400	21,134	21,134
731113106	** PRC NOT FOUND	31,024	10,000	10,000	10,000
731572103	** PRC NOT FOUND	31,534	2,500	2,500	2,500
73172K104	** PRC NOT FOUND	10,000	-69,387	76,535	76,535
73178P106	** PRC NOT FOUND	7,148	25,000	25,000	25,000
73178V103	** PRC NOT FOUND	50,000	223,595	941	941
73278L105	** PRC NOT FOUND	224,526	248,192	25,813	25,813
73318EAQ6	** PRC NOT FOUND	277,805	11,907	55,117	55,117
73540Q105	** PRC NOT FOUND	67,064	356,760	43,000	43,000
735508847	** PRC NOT FOUND	399,760	4,664	4,664	4,664
737464107	** PRC NOT FOUND	37,162	-29,748	66,910	66,910
737630103	** PRC NOT FOUND	1,484,452	1,460,552	23,900	23,900
73912B106	** PRC NOT FOUND	146,870	1,463,222	548	548
739276103	** PRC NOT FOUND	9,871	-650,329	900,000	900,000
73935A104	** PRC NOT FOUND	1,203	1,200	3	3
73935S105	** PRC NOT FOUND	3,240	-86,760	100,000	100,000
73935X195	** PRC NOT FOUND	1,447	1,350	97	97
73935X286	** PRC NOT FOUND	78	15	63	63
73935X623	** PRC NOT FOUND	1,110	733	377	377
73935B507	** PRC NOT FOUND	41,392	35,992	35,992	35,992
73938B506	** PRC NOT FOUND	158,707	3,800	154,907	154,907
73938N105	** PRC NOT FOUND	200	8,630	200	200
73941U102	** PRC NOT FOUND	13,464	4,834	4,834	4,834
739423101	** PRC NOT FOUND	60,285	52	60,247	60,247
740065107	** PRC NOT FOUND	1,083,920	1,029,477	54,443	54,443
740189105	** PRC NOT FOUND	47,200,000		47,200,000	47,200,000
740215108	** PRC NOT FOUND	17,945	6,744	11,201	11,201
74050WAC7	** PRC NOT FOUND	43,816	28,900	14,316	14,316
740585104	** PRC NOT FOUND	65,386	90,000	5,398	5,398
740684101	** PRC NOT FOUND	52,574	37,820	14,754	14,754
740921101	** PRC NOT FOUND	18,298	2,804	15,494	15,494
74112D101	** PRC NOT FOUND	6,107,265	6,055,933	51,432	51,432
741503403	** PRC NOT FOUND	1,234	500	734	734
741530102	** PRC NOT FOUND				
741583206	** PRC NOT FOUND				

741628200	** PRC NOT FOUND	5,525	4,500	1,025
741829AN3	** PRC NOT FOUND	693,000	550,000	143,000
74232107	** PRC NOT FOUND	17,167	4,967	12,200
743169104	** PRC NOT FOUND	62,300		62,300
743312100	** PRC NOT FOUND	29,708	18,840	10,868
743410AS1	** PRC NOT FOUND	10,000,000	360,000	9,640,000
743410102	** PRC NOT FOUND	198,383	55,784	142,619
74346Y103	** PRC NOT FOUND	49,847	11,208	38,641
74347R107	** PRC NOT FOUND	24,840	23,935	905
74347R208	** PRC NOT FOUND	52,825	-242,360	295,185
74347R503	** PRC NOT FOUND	7,098	-12,902	20,000
74347R596	** PRC NOT FOUND	65,412	62,577	2,835
74347R644	** PRC NOT FOUND	200		200
74347R719	** PRC NOT FOUND	79,053	68,275	10,778
74347R743	** PRC NOT FOUND	755,094	712,815	42,279
74347R834	** PRC NOT FOUND	11,911	11,135	776
74347R859	** PRC NOT FOUND	1,001	696	305
74347T111	** PRC NOT FOUND	18,750		18,750
74370LAAS	** PRC NOT FOUND	18,952,439	1	18,952,439
743815AB8	** PRC NOT FOUND	5,000,000		5,000,000
743815102	** PRC NOT FOUND	53,651	27,331	26,320
743859100	** PRC NOT FOUND	83,961	35,291	48,700
74386K104	** PRC NOT FOUND	493,110	487,644	1,466
74386T105	** PRC NOT FOUND	36,633	17,563	19,070
74432CAK6	** PRC NOT FOUND	3,250,000	-1,750,000	5,000,000
744320102	** PRC NOT FOUND	820,388	701,087	119,301
744320508	** PRC NOT FOUND	20,000	-60,000	80,000
74437C408	** PRC NOT FOUND	240,700		240,700
74437CS07	** PRC NOT FOUND	230,000	20,000	210,000
744383100	** PRC NOT FOUND	195	78	-17
74439H108	** PRC NOT FOUND	47,767	-33,134	80,901
74440U101	** PRC NOT FOUND	103,550		103,550
74460Q109	** PRC NOT FOUND	59,941	-10,023	69,964
745310102	** PRC NOT FOUND	189,682	185,509	3,173
745667AQ4	** PRC NOT FOUND	31,000,000	20,000,000	11,000,000
745667AS0	** PRC NOT FOUND	17,500,000	7,500,000	10,000,000
745867101	** PRC NOT FOUND	311,467	304,131	7,335
74621B105	** PRC NOT FOUND	20		20
746853100	** PRC NOT FOUND	216,060	178,004	38,056
746904101	** PRC NOT FOUND	1,013,861	489,378	524,483
746909100	** PRC NOT FOUND	117,989	93,626	24,363
746927102	** PRC NOT FOUND	44,335	38,935	5,400
747215101	** PRC NOT FOUND	649		649
747277101	** PRC NOT FOUND	131,947	25,961	105,986
74729D106	** PRC NOT FOUND	25,187	672	24,515
74731Q103	** PRC NOT FOUND	29,402	865	28,737
747316107	** PRC NOT FOUND	6,263	513	5,750
747582104	** PRC NOT FOUND	13,187	-18,611	31,778
747519104	** PRC NOT FOUND	30,894	150	30,744
748E1106	** PRC NOT FOUND	66,331	23,280	35,051
748E1113	** PRC NOT FOUND	59,122	22,860	36,262
7481F1AC0	** PRC NOT FOUND	5,444,000		5,444,000
7481F1AD8	** PRC NOT FOUND	75,000		75,000
74816RAK2	** PRC NOT FOUND	1,000,000		1,000,000
74820QAA3	** PRC NOT FOUND	1,150,000		1,150,000
74834T103	** PRC NOT FOUND	50,000		50,000
748356102	** PRC NOT FOUND	91,103	162,048	29,055
74837RAE4	** PRC NOT FOUND	926,810	671,227	55,583
74837R104	** PRC NOT FOUND	340,000		340,000
748991023	** PRC NOT FOUND	1,155,467	1,023,311	132,156
749121BT5	** PRC NOT FOUND	5,446,321	10,900	5,435,421
74913GAG0	** PRC NOT FOUND	771,000		771,000
		890,000		890,000

749360403	-- PRC NOT FOUND	5,108	100	5,008
749388104	-- PRC NOT FOUND	5,041	2,078	2,963
74955EAC2	-- PRC NOT FOUND	122,000		122,000
749607107	-- PRC NOT FOUND	3,679	-7,551	11,230
749615103	-- PRC NOT FOUND	50,000		50,000
74963H102	-- PRC NOT FOUND	49,347	48,335	12
749660106	-- PRC NOT FOUND	43,305	36,552	6,756
749685103	-- PRC NOT FOUND	41,889	29,069	12,820
74972L102	-- PRC NOT FOUND	35,117	34,787	330
749720200	-- PRC NOT FOUND	75,000		75,000
74973W107	-- PRC NOT FOUND	184,689	67,707	96,982
749941AE0	-- PRC NOT FOUND	330		330
749941AG5	-- PRC NOT FOUND	5,547,000	1,310,000	4,237,000
749941AJ9	-- PRC NOT FOUND	90,000		90,000
750077106	-- PRC NOT FOUND	2,215,000		2,215,000
750086100	-- PRC NOT FOUND	51,202	11,615	39,587
750236AH4	-- PRC NOT FOUND	45,048	27,454	17,594
750238107	-- PRC NOT FOUND	4,000,000		4,000,000
75025N102	-- PRC NOT FOUND	2,000		2,000
750338103	-- PRC NOT FOUND	5,472	348	8,124
750375304	-- PRC NOT FOUND	290,122	265,517	24,605
750917106	-- PRC NOT FOUND	2,146	990	1,159
75130P109	-- PRC NOT FOUND	66,914	-44,180	111,094
751339102	-- PRC NOT FOUND	186,245	175,238	11,010
751452202	-- PRC NOT FOUND	200		200
751907304	-- PRC NOT FOUND	80,920	71,058	9,862
752186113	-- PRC NOT FOUND	2,341	1,405	936
752344309	-- PRC NOT FOUND	20		20
75281A109	-- PRC NOT FOUND	23,252	8,634	14,618
75405UAA4	-- PRC NOT FOUND	390,456	219,864	170,592
75405UAB2	-- PRC NOT FOUND	420,000		420,000
754212108	-- PRC NOT FOUND	200,000		200,000
755111119	-- PRC NOT FOUND	4,619	-20,381	25,000
75524S104	-- PRC NOT FOUND	44,183	1,293	42,890
75524DAG5	-- PRC NOT FOUND	330,372	211,258	119,114
75530W100	-- PRC NOT FOUND	14,952		14,952
755105104	-- PRC NOT FOUND	775,000		775,000
755158101	-- PRC NOT FOUND	106		106
755577102	-- PRC NOT FOUND	561,460	541,304	20,156
75589M101	-- PRC NOT FOUND	15,864	14,411	1,453
75734R106	-- PRC NOT FOUND	177,348	-103,572	280,920
757479100	-- PRC NOT FOUND	11,500	-23,500	35,000
758075402	-- PRC NOT FOUND	156,054	144,095	11,959
758750103	-- PRC NOT FOUND	11,345	10,200	1,145
758855109	-- PRC NOT FOUND	22,923	18,623	4,300
758913443	-- PRC NOT FOUND	18,415	-2,981	21,397
7591EP100	-- PRC NOT FOUND	100,359	100,185	174
759148109	-- PRC NOT FOUND	3,100		3,100
759219AA8	-- PRC NOT FOUND	80,000		80,000
759351307	-- PRC NOT FOUND	500	-16,936	17,436
759470107	-- PRC NOT FOUND	978,983	428,564	550,419
75962GAD5	-- PRC NOT FOUND	8,648	2,100	6,548
759635206	-- PRC NOT FOUND	880,000		880,000
759663206	-- PRC NOT FOUND	80,182		80,182
759677AC1	-- PRC NOT FOUND	100	3,200	190
75968L105	-- PRC NOT FOUND	1,500,000		1,500,000
759811103	-- PRC NOT FOUND	250		250
759915102	-- PRC NOT FOUND	5		5
759913443	-- PRC NOT FOUND	24,969,845		24,969,845
7591EP100	-- PRC NOT FOUND	6,556	3,024	3,532
759148109	-- PRC NOT FOUND	12,427	-87	12,240
759219AA8	-- PRC NOT FOUND	11,810	3,500	8,310
759351307	-- PRC NOT FOUND	84,187	-10,600	53,387
759470107	-- PRC NOT FOUND			
75962GAD5	-- PRC NOT FOUND			
759635206	-- PRC NOT FOUND			
759663206	-- PRC NOT FOUND			
759677AC1	-- PRC NOT FOUND			
75968L105	-- PRC NOT FOUND			
759811103	-- PRC NOT FOUND			
759915102	-- PRC NOT FOUND			

78009N100	** PRC NOT FOUND	56,747	31,947	24,500
78010RAC2	** PRC NOT FOUND	930,000		930,000
780281204	** PRC NOT FOUND	2,537	1,652	905
780759100	** PRC NOT FOUND	256,128	249,180	6,955
780942AS1	** PRC NOT FOUND	200,000	-3,735,553	3,935,553
780943100	** PRC NOT FOUND	26,513		26,513
78113BAF8	** PRC NOT FOUND	22,097,000	19,767,000	2,330,000
78113BAN9	** PRC NOT FOUND	2,850,000	-56,200,000	62,050,000
78114EAE2	** PRC NOT FOUND	53,364,000	42,524,000	10,840,000
781152107	** PRC NOT FOUND	29,325	8,273	21,052
78122Q105	** PRC NOT FOUND	50,656	48,753	3,943
781253AD5	** PRC NOT FOUND	223,000		223,000
78127U101	** PRC NOT FOUND	8,735	-444,429	453,164
78128Y102	** PRC NOT FOUND	86,634	3,208	53,426
78131K107	** PRC NOT FOUND	125,000	10,000	115,000
781312107	** PRC NOT FOUND	21,100		21,100
781515AV9	** PRC NOT FOUND	155,000		155,000
78156S100	** PRC NOT FOUND	123,011	6,600	116,411
781713AP1	** PRC NOT FOUND	25,000		25,000
781713106	** PRC NOT FOUND	269,038	243,261	45,777
782071207	** PRC NOT FOUND	1,020	1,000	20
782397203	** PRC NOT FOUND	1,276	1,274	2
782430AC0	** PRC NOT FOUND	39,643,000		39,643,000
785641303	** PRC NOT FOUND	111,234	-38,140	149,374
786559E03	** PRC NOT FOUND	22,841	-7,201	29,842
78657R106	** PRC NOT FOUND	50,300	30,522	19,778
786721104	** PRC NOT FOUND	16,910	1,569	15,311
787201AD8	** PRC NOT FOUND	100,000		100,000
787735103	** PRC NOT FOUND	500	-40,800	41,300
787744105	** PRC NOT FOUND	103,153	98,830	4,323
787754BQ6	** PRC NOT FOUND	1,080,000		1,080,000
787754T10	** PRC NOT FOUND	240,000		240,000
787754104	** PRC NOT FOUND	376,912	197,112	181,800
788573107	** PRC NOT FOUND	98,743	63,450	35,299
770323103	** PRC NOT FOUND	327,520	316,093	11,427
771195104	** PRC NOT FOUND	108,451	106,450	1
771457104	** PRC NOT FOUND	3,490	3,209	281
774341101	** PRC NOT FOUND	114,046	95,198	14,848
774777AG8	** PRC NOT FOUND	260,000		260,000
774852107	** PRC NOT FOUND	1,150	750	400
775043102	** PRC NOT FOUND	88,990	17,150	71,810
775109200	** PRC NOT FOUND	37,515	16,415	21,100
775711104	** PRC NOT FOUND	75,428	72,253	3,175
776331109	** PRC NOT FOUND	1		1
776696105	** PRC NOT FOUND	1,063,029	1,054,169	8,860
777779307	** PRC NOT FOUND	44,638	44,561	277
778529107	** PRC NOT FOUND	1,604	162	1,442
780081105	** PRC NOT FOUND	96,160	93,695	2,464
780087102	** PRC NOT FOUND	13,725	-42,475	56,200
780097721	** PRC NOT FOUND	416,870	384,301	52,569
780097879	** PRC NOT FOUND	72,058	72,020	38
780153AQ5	** PRC NOT FOUND	2,000,000		2,000,000
780907101	** PRC NOT FOUND	20,000		20,000
781182100	** PRC NOT FOUND	38,331	-154,674	193,005
781256108	** PRC NOT FOUND	44,377	23,585	20,352
781748AF5	** PRC NOT FOUND	29,000		29,000
782676AC4	** PRC NOT FOUND	3,216,546	1,808	3,216,546
782676AD2	** PRC NOT FOUND	155,270		153,462
782676100	** PRC NOT FOUND	353,000		353,000
782676209	** PRC NOT FOUND	17,000		17,000
783332109	** PRC NOT FOUND	101,684	10,279	91,405
783513104	** PRC NOT FOUND	25,590	17,768	7,832
783545108	** PRC NOT FOUND	25,195	8,650	16,595

783859101	** PRC NOT FOUND	16,555	319	16,236
783877103	** PRC NOT FOUND	16,727		16,127
78388J108	** PRC NOT FOUND	1,334,845	1,259,887	74,758
78422P209	** PRC NOT FOUND	165,315	10	165,335
78427V102	** PRC NOT FOUND	15,347	133	15,214
784305104	** PRC NOT FOUND	26,354	24,754	1,600
78440P108	** PRC NOT FOUND	532,813	508,632	24,181
78440X101	** PRC NOT FOUND	432,876	396,385	35,491
78442FY2	** PRC NOT FOUND	75,000	60,000	15,000
78442P205	** PRC NOT FOUND	1,150	150	1,000
78442P700	** PRC NOT FOUND	4,103	1,103	3,000
784535101	** PRC NOT FOUND	40,265	19,115	21,153
78464A688	** PRC NOT FOUND	100	-132,580	132,680
78464A755	** PRC NOT FOUND	5,858	-15,151	22,009
78464A763	** PRC NOT FOUND	549	450	95
78464A797	** PRC NOT FOUND	20,104	9,450	10,654
78464A870	** PRC NOT FOUND	3,465	-15,535	20,000
78464R105	** PRC NOT FOUND	149,784	115,005	33,779
78470A112	** PRC NOT FOUND	690,800	403,600	287,000
78470A203	** PRC NOT FOUND	12,700		12,700
784774101	** PRC NOT FOUND	232,110	218,924	13,186
784849AC5	** PRC NOT FOUND	1,167,000		1,167,000
78485Q101	** PRC NOT FOUND	942,487	920,402	22,085
784932600	** PRC NOT FOUND	972	889	83
78503N107	** PRC NOT FOUND	13,465	4,755	8,710
78505P100	** PRC NOT FOUND	4,249		2,255
785533AF2	** PRC NOT FOUND	4,500,000	1,394	4,500,000
785959AB5	** PRC NOT FOUND	24,250,000		24,250,000
78632LAA3	** PRC NOT FOUND	411,000		411,000
786326108	** PRC NOT FOUND	51,067	35,406	15,661
78648T100	** PRC NOT FOUND	6,530	-33,413	41,743
780000103	** PRC NOT FOUND	652	527	125
790148100	** PRC NOT FOUND	59,976	44,574	15,402
790849103	** PRC NOT FOUND	178,698	87,406	81,292
792226AD0	** PRC NOT FOUND	3,073,000	73,000	3,000,000
792228108	** PRC NOT FOUND	60,018	33,408	26,610
79377W108	** PRC NOT FOUND	289,876	165,053	104,823
79468J302	** PRC NOT FOUND	9,600	200	9,400
79468L302	** PRC NOT FOUND	133,025	-23,792	156,817
795435106	** PRC NOT FOUND	65,288	30,244	35,044
7,95E+108	** PRC NOT FOUND	107,059	22,746	84,313
79744081E	** PRC NOT FOUND	800		800
798220208	** PRC NOT FOUND	1,350		1,350
798241105	** PRC NOT FOUND	100,090	97,834	2,256
80000Q104	** PRC NOT FOUND	11,980	6,345	4,745
800013104	** PRC NOT FOUND	30,750	9,395	21,355
80004C101	** PRC NOT FOUND	541,913	285,630	246,283
80007PAC3	** PRC NOT FOUND	330,000		330,000
800363103	** PRC NOT FOUND	5,160	112	8,045
802809103	** PRC NOT FOUND	2,400	776	1,624
802817304	** PRC NOT FOUND	195,387	100,015	95,382
803038306	** PRC NOT FOUND	200		200
80306T117	** PRC NOT FOUND	528,500		528,500
80306Z108	** PRC NOT FOUND	180,379	116,311	64,068
803070A87	** PRC NOT FOUND	110,000		110,000
803111103	** PRC NOT FOUND	406,570	290,467	116,103
803866300	** PRC NOT FOUND	100,113	80,215	19,898
804088101	** PRC NOT FOUND	37,278	10,943	26,335
804395101	** PRC NOT FOUND	8,220	7,360	883
80517Q100	** PRC NOT FOUND	89,757	-50,365	140,125
805176203	** PRC NOT FOUND	20		20
805423308	** PRC NOT FOUND	159,784	-64,249	224,033
805844AE7	** PRC NOT FOUND	1,208,000		1,208,000

809037107	** PRC NOT FOUND	16,636	15,856	777
806373106	** PRC NOT FOUND	26,266	6,583	19,683
807066105	** PRC NOT FOUND	1,867,963	1,867,412	20,571
807863A19	** PRC NOT FOUND	50,000		50,000
808194104	** PRC NOT FOUND	38,077	32,092	5,985
808627103	** PRC NOT FOUND	103,242	18,944	84,298
80874P109	** PRC NOT FOUND	450,817	450,353	464
808761A18	** PRC NOT FOUND	10,000		10,000
809388A87	** PRC NOT FOUND	93,570	88,001	25,569
811054402	** PRC NOT FOUND	53,703	-83,772	137,475
811065101	** PRC NOT FOUND	773,170	562,609	210,561
811371AM5	** PRC NOT FOUND	60,000		60,000
811543107	** PRC NOT FOUND	233	35	196
811707306	** PRC NOT FOUND	13,225	11,179	2,046
811816105	** PRC NOT FOUND	3,808	-360,526	364,334
81211K100	** PRC NOT FOUND	153,680	105,493	48,387
81219301	** PRC NOT FOUND	18,508		18,508
812350105	** PRC NOT FOUND	108,771	55,564	53,207
812404A24	** PRC NOT FOUND	100,000		100,000
812578102	** PRC NOT FOUND	44,073	-35,044	79,117
813192101	** PRC NOT FOUND	151,645		151,645
81369Y100	** PRC NOT FOUND	18,617	2,040	16,777
81369Y308	** PRC NOT FOUND	48,164	-464,826	512,990
81369Y407	** PRC NOT FOUND	6,175	-96,853	105,028
81369Y506	** PRC NOT FOUND	42,407	-464,358	505,805
81369Y704	** PRC NOT FOUND	7,489	7,116	373
81369Y803	** PRC NOT FOUND	135,784	86,204	49,580
81369Y886	** PRC NOT FOUND	13,033	-128,950	141,983
81577NAC9	** PRC NOT FOUND	6,650,000		6,650,000
81616X103	** PRC NOT FOUND	31,173	25,955	5,218
81665C101	** PRC NOT FOUND	31,600	73,636	105,236
816909105	** PRC NOT FOUND	90,508	11,506	79,000
81721M109	** PRC NOT FOUND	78,863	47,829	31,034
81725T100	** PRC NOT FOUND	31,847	5,081	26,766
81725WAC7	** PRC NOT FOUND	157,465	151,778	5,687
817315104	** PRC NOT FOUND	2,695,000		2,695,000
817565806	** PRC NOT FOUND	143,921	26,942	116,979
817565104	** PRC NOT FOUND	705,000		705,000
81760NAEG	** PRC NOT FOUND	569,787	416,142	143,645
817917AC1	** PRC NOT FOUND	1,000,000		1,000,000
817917115	** PRC NOT FOUND	1,700		1,700
81941Q203	** PRC NOT FOUND	68	51	17
82028K200	** PRC NOT FOUND	46,552	38,616	7,936
82028C105	** PRC NOT FOUND	28,968	26,701	2,267
823213103	** PRC NOT FOUND	118,047	106,412	5,635
824197107	** PRC NOT FOUND	82,507	87,987	14,520
824197115	** PRC NOT FOUND	112,500		112,500
824348106	** PRC NOT FOUND	150,000	-3,330,000	3,480,000
82481R106	** PRC NOT FOUND	58,370	-18,518	74,888
824980097	** PRC NOT FOUND	47,160	-12,656	59,816
825113103	** PRC NOT FOUND	200		200
826176109	** PRC NOT FOUND	625		625
826428104	** PRC NOT FOUND	3,000	3,758,006	3,000
826516106	** PRC NOT FOUND	26,549	26,949	1,600
826546103	** PRC NOT FOUND	938		938
826565103	** PRC NOT FOUND	124,551	92,778	31,773
82666G104	** PRC NOT FOUND	37,103	31,249	5,854
82666P104	** PRC NOT FOUND	6,050	5,000	1,050
826919102	** PRC NOT FOUND	69,540	9,129	60,411
827048109	** PRC NOT FOUND	83,589	81,232	2,357
82705T102	** PRC NOT FOUND	240,356	160,273	80,083
827058102	** PRC NOT FOUND	222,910	160,186	62,724

828703AK1	** PRC NOT FOUND	3,645,000	3,645,000	700	700
828906885	** PRC NOT FOUND				
828907BL0	** PRC NOT FOUND	34,000	33,000	1,000	1,000
828907BP1	** PRC NOT FOUND	2,634,000	2,590,000	44,000	44,000
829073105	** PRC NOT FOUND	44,695	199	44,496	44,496
829160100	** PRC NOT FOUND	104,303	92,011	12,289	12,289
829226AM1	** PRC NOT FOUND	2,000,000		2,000,000	2,000,000
829226AU3	** PRC NOT FOUND	5,670,000		5,670,000	5,670,000
829226AV9	** PRC NOT FOUND	5,400,000		5,400,000	5,400,000
829226103	** PRC NOT FOUND	453,350	419,276	34,074	34,074
82930F109	** PRC NOT FOUND	9,671		9,671	9,671
82933M109	** PRC NOT FOUND	4,035	4,025	10	10
82965C103	** PRC NOT FOUND	31,301	24,596	6,805	6,805
82966U129	** PRC NOT FOUND	108,700		108,700	108,700
82966U176	** PRC NOT FOUND	1,050,000		1,050,000	1,050,000
82966U186	** PRC NOT FOUND	625,000		625,000	625,000
82967H101	** PRC NOT FOUND	1,807,030	1,418,830	188,200	188,200
82967N108	** PRC NOT FOUND	4,356,847	3,251,810	1,105,037	1,105,037
82967N207	** PRC NOT FOUND	30,265		30,265	30,265
83001PAH2	** PRC NOT FOUND	3,000,000	-1,000,000	4,000,000	4,000,000
83001P109	** PRC NOT FOUND	3,623,200	3,027,913	595,287	595,287
830366105	** PRC NOT FOUND	19,298	2,511	16,785	16,785
8306C9103	** PRC NOT FOUND	350		350	350
83065R107	** PRC NOT FOUND	7,233	7,184	49	49
830830105	** PRC NOT FOUND	9,962	8,182	1,800	1,800
830879102	** PRC NOT FOUND	60,203	49,915	11,288	11,288
83088MAF9	** PRC NOT FOUND	3,750,000		3,750,000	3,750,000
83088M102	** PRC NOT FOUND	71,444	9,092	62,352	62,352
83159Y108	** PRC NOT FOUND	42,320	6,661	35,659	35,659
831756101	** PRC NOT FOUND	20,516	-81,525	102,041	102,041
831865239	** PRC NOT FOUND	17,391	5,135	12,256	12,256
832154108	** PRC NOT FOUND	43,220	-82,021	125,241	125,241
832248AM0	** PRC NOT FOUND	15,000		15,000	15,000
832248AF9	** PRC NOT FOUND	475,000		475,000	475,000
832248108	** PRC NOT FOUND	440,351	298,704	141,647	141,647
832699405	** PRC NOT FOUND	33,646	5,407	28,239	28,239
833034101	** PRC NOT FOUND	78,846	40,240	38,606	38,606
834022204	** PRC NOT FOUND	900		900	900
83408W103	** PRC NOT FOUND	54,208	39,190	15,018	15,018
83413X203	** PRC NOT FOUND	65,567		65,567	65,567
83426QAB7	** PRC NOT FOUND	200,000	-800,000	1,000,000	1,000,000
834376105	** PRC NOT FOUND	1,353,165	3,166	1,350,000	1,350,000
834376121	** PRC NOT FOUND	1,000		1,000	1,000
834376139	** PRC NOT FOUND	11,189		11,189	11,189
834376147	** PRC NOT FOUND	100,133	76	100,057	100,057
834376501	** PRC NOT FOUND	300,679	1,475	299,204	299,204
834445405	** PRC NOT FOUND	58,235	32,035	26,200	26,200
834452104	** PRC NOT FOUND	75		75	75
834491A88	** PRC NOT FOUND	6,000,000		6,000,000	6,000,000
834911109	** PRC NOT FOUND	7,900	5,500	2,400	2,400
83545G102	** PRC NOT FOUND	54,046	50,606	3,439	3,439
835451105	** PRC NOT FOUND	136,988	-25,988	162,976	162,976
835460106	** PRC NOT FOUND	55,093	10,500	44,593	44,593
835470105	** PRC NOT FOUND	57,200	13,422	43,778	43,778
8358G104	** PRC NOT FOUND	41,635	-6,876	48,511	48,511
835899107	** PRC NOT FOUND	69,985	-56,762	126,757	126,757
835916107	** PRC NOT FOUND	541,574	352,186	149,388	149,388
836091108	** PRC NOT FOUND	475		475	475
836161209	** PRC NOT FOUND	118,371	65,567	52,804	52,804
83616T108	** PRC NOT FOUND	100,767	54,560	46,227	46,227
837841105	** PRC NOT FOUND	1,714,456	9,964	1,704,492	1,704,492
839518108	** PRC NOT FOUND	5,581	5,485	96	96
841285100	** PRC NOT FOUND	45,815	45,091	1,724	1,724

842587CD7	** PRC NOT FOUND	500.000		500.000
84258V105	** PRC NOT FOUND	192,238	100,620	91,678
843561505	** PRC NOT FOUND	115	75	40
844030106	** PRC NOT FOUND	4,072,068	4,017,843	54,225
844767103	** PRC NOT FOUND	13,516	8,440	5,076
844865102	** PRC NOT FOUND	48,109	39,100	9,009
844902305	** PRC NOT FOUND	1		1
845905108	** PRC NOT FOUND	1,036,100	859,240	165,860
846425882	** PRC NOT FOUND	75,071	68,650	6,421
84649PAA3	** PRC NOT FOUND	1,876,000		1,876,000
84649R101	** PRC NOT FOUND	519,419	109,853	409,566
846819100	** PRC NOT FOUND	13,574	12,933	741
846822104	** PRC NOT FOUND	15,395	6,507	8,889
847220209	** PRC NOT FOUND	44,466	28,159	16,307
847550109	** PRC NOT FOUND	2,854,171	2,774,931	79,240
84762LAA3	** PRC NOT FOUND	5,606,000		5,606,000
84752LA31	** PRC NOT FOUND	2,000,000		2,000,000
84763JA106	** PRC NOT FOUND	1,224,590	1,216,106	8,484
848325AB2	** PRC NOT FOUND	1,850,000		1,840,000
848420105	** PRC NOT FOUND	241,555	223,600	17,955
84916A104	** PRC NOT FOUND	2,103		2,103
852060AS1	** PRC NOT FOUND	2,975,003	25,000	3,000,000
852061100	** PRC NOT FOUND	4,427,124	3,477,866	949,258
852312305	** PRC NOT FOUND	7,902	6,902	1,000
85254C107	** PRC NOT FOUND	5,000		5,000
852657200	** PRC NOT FOUND	7,418	5,350	2,068
852691100	** PRC NOT FOUND	70,937	59,468	11,469
853065109	** PRC NOT FOUND	6,826	6,020	906
853750101	** PRC NOT FOUND	1,066,616	79,903	1,016,712
853790103	** PRC NOT FOUND	9,317	4,169	5,148
854231107	** PRC NOT FOUND	6,079	4,708	1,371
854532108	** PRC NOT FOUND	6,395	5,000	1,395
854616109	** PRC NOT FOUND	136,168	50,734	45,434
85472N109	** PRC NOT FOUND	185		185
855030102	** PRC NOT FOUND	870,095	753,283	115,812
85528P108	** PRC NOT FOUND	68,857	5,545	74,413
856E+115	** PRC NOT FOUND	45,537	875	44,662
85570RAA9	** PRC NOT FOUND	1,000,000		1,000,000
855707105	** PRC NOT FOUND	52,049	47,158	4,891
857477103	** PRC NOT FOUND	310,853	300,715	10,138
857555AMB	** PRC NOT FOUND	2,000,000		2,000,000
857873103	** PRC NOT FOUND	30,164	47,435	77,600
858119AL4	** PRC NOT FOUND	710,000		710,000
858155203	** PRC NOT FOUND	26,968	19,207	7,759
858495AC8	** PRC NOT FOUND	425,000		425,000
85856G100	** PRC NOT FOUND	15,900		15,900
85857R106	** PRC NOT FOUND	148,896	143,141	5,755
858586100	** PRC NOT FOUND	13,395	1,400	11,995
858507108	** PRC NOT FOUND	55,686		55,686
859152100	** PRC NOT FOUND	32,873	23,039	9,834
859158107	** PRC NOT FOUND	77,489	73,458	4,031
85916J102	** PRC NOT FOUND	17,319	9,155	8,164
859241101	** PRC NOT FOUND	204,794	198,274	6,520
859316105	** PRC NOT FOUND	75,548	67,184	8,364
859373207	** PRC NOT FOUND	91,153	39,463	130,616
860370105	** PRC NOT FOUND	49,253	49,343	119,196
860372101	** PRC NOT FOUND	38,344	256	36,600
86074Q102	** PRC NOT FOUND	162,890	48,145	113,745
861572105	** PRC NOT FOUND	1,000	800	200
861594ABS	** PRC NOT FOUND	2,000,000		2,000,000
86183P102	** PRC NOT FOUND	8,519		8,519
862280104	** PRC NOT FOUND	39,155		39,165
862542107	** PRC NOT FOUND	3,000		3,000

862882101	PRC NOT FOUND	10	10	10
862885104	PRC NOT FOUND	41,423	10,864	30,559
862727108	PRC NOT FOUND	82,000	-31,224	113,224
863110A81	PRC NOT FOUND	12,500,000		12,500,000
863167201	PRC NOT FOUND	137,683	134,013	3,670
86323M118	PRC NOT FOUND	112,500		112,500
863236105	PRC NOT FOUND	5,829	4,294	1,535
863667101	PRC NOT FOUND	335,898	186,710	149,188
864739107	PRC NOT FOUND	6,741	6,387	344
865378103	PRC NOT FOUND	18,496	12,419	6,077
86663B102	PRC NOT FOUND	134,404	150,762	3,642
866796105	PRC NOT FOUND	22,002	16,404	5,598
866810203	PRC NOT FOUND	632,218	289,586	342,632
866875105	PRC NOT FOUND	131,718	1,500	130,218
866933A42	PRC NOT FOUND	5,324,000		5,324,000
868533401	PRC NOT FOUND	26,516	17,616	8,900
868642105	PRC NOT FOUND	18,013	6,054	11,959
868650A94	PRC NOT FOUND	320,000		320,000
867228A56	PRC NOT FOUND	327,000		327,000
867363A47	PRC NOT FOUND	1,860,000		1,860,000
867652109	PRC NOT FOUND	364,806	-179,900	544,706
86768K108	PRC NOT FOUND	172,368	88,746	84,210
867707103	PRC NOT FOUND	20		20
867833501	PRC NOT FOUND	16,424	12,466	3,959
867931305	PRC NOT FOUND	19,539	5,073	14,465
86800CAC8	PRC NOT FOUND	4,176,000	676,000	3,500,000
86800C104	PRC NOT FOUND	364,373	25,095	339,278
86800U104	PRC NOT FOUND	38,189	8,862	29,327
86808M205	PRC NOT FOUND	6,517	1,714	4,803
868168105	PRC NOT FOUND	11,767	-42,458	54,225
868532102	PRC NOT FOUND	3,639	3,127	512
868587106	PRC NOT FOUND	10,728	-37,622	48,350
86861FA41	PRC NOT FOUND	78,801	70,938	5,863
868998131	PRC NOT FOUND	676,000		676,000
869233106	PRC NOT FOUND	103,650	-4,763	108,413
869237A45	PRC NOT FOUND	29,832	1,075	28,757
869362103	PRC NOT FOUND	21,000		21,000
870200B05	PRC NOT FOUND	590		590
870738101	PRC NOT FOUND	319,000	299,000	20,000
870836A05	PRC NOT FOUND	89,966	37,015	52,951
871043105	PRC NOT FOUND	50,000		50,000
871503AF5	PRC NOT FOUND	14,379	-48,501	62,880
871503108	PRC NOT FOUND	130,000		130,000
871546206	PRC NOT FOUND	930,716	780,413	150,303
871555108	PRC NOT FOUND	13,415		13,415
871551107	PRC NOT FOUND	51,644	17,323	34,321
871559100	PRC NOT FOUND	3,265	805	2,460
871578103	PRC NOT FOUND	25,000		25,000
87157D109	PRC NOT FOUND	411,061	402,063	8,998
87160A100	PRC NOT FOUND	159,332	15,654	143,678
871607107	PRC NOT FOUND	1,435,265	1,416,591	18,674
87162H103	PRC NOT FOUND	263,365	207,270	56,115
87162T208	PRC NOT FOUND	15,213	-1,587	21,400
871628103	PRC NOT FOUND	622,403	504,725	117,678
87163AF106	PRC NOT FOUND	42,366	31,499	10,867
87164C102	PRC NOT FOUND	132,046	84,755	47,291
871660106	PRC NOT FOUND	1,138	948	190
871686205	PRC NOT FOUND	132,810	-26,710	6,100
872375100	PRC NOT FOUND	250	100	150
872386107	PRC NOT FOUND	1,692,516	1,679,843	12,775
87240B107	PRC NOT FOUND	10,906	8,554	2,352
87244T109	PRC NOT FOUND	38,108	14,500	23,608
		50,063	34,863	15,200

872443403	** PRC NOT FOUND	210,253	85,530	124,723
87265MAA8	** PRC NOT FOUND	2,000,000		2,000,000
87265Y107	** PRC NOT FOUND	124,207		124,207
87264MAA7	** PRC NOT FOUND	470,000		470,000
87264S106	** PRC NOT FOUND	16,266	8,166	8,100
87260109	** PRC NOT FOUND	78,933	77,863	1,070
87305R109	** PRC NOT FOUND	27,809	17,059	10,750
873E+111	** PRC NOT FOUND	9,634	9,490	144
873169AL2	** PRC NOT FOUND	233,000		233,000
874054109	** PRC NOT FOUND	25,540	25,440	100
874229107	** PRC NOT FOUND	1		1
874262108	** PRC NOT FOUND	3,000		3,000
874840103	** PRC NOT FOUND	2,245	2,045	200
875465106	** PRC NOT FOUND	30,355	25,521	4,834
87600U104	** PRC NOT FOUND	12,447	3,121	9,326
876002AA4	** PRC NOT FOUND	1,872,045		1,872,045
87611R306	** PRC NOT FOUND	14,712	11,912	2,800
87612EAG1	** PRC NOT FOUND	2,018,000	2,016,000	2,000
876E+110	** PRC NOT FOUND	549,234	240,348	308,886
876297103	** PRC NOT FOUND	41,806	23,836	17,970
87651B104	** PRC NOT FOUND	359,694	321,684	48,000
876511106	** PRC NOT FOUND	30,374	27,250	3,124
87656XAC5	** PRC NOT FOUND	200,000		200,000
876568502	** PRC NOT FOUND	432,648	287,761	144,887
877163105	** PRC NOT FOUND	771	679	92
878155100	** PRC NOT FOUND	6,488	-15,800	22,288
878237106	** PRC NOT FOUND	171,558	138,708	32,852
878377100	** PRC NOT FOUND	14,889	14,289	400
87874D101	** PRC NOT FOUND	68,590	54,515	12,075
878742AD7	** PRC NOT FOUND	400,000		400,000
878742204	** PRC NOT FOUND	86,418	79,718	6,700
878895200	** PRC NOT FOUND	21,636	13,982	7,654
879006AC8	** PRC NOT FOUND	5,000		5,000
879078103	** PRC NOT FOUND	27	2	25
879101103	** PRC NOT FOUND	62,973	47,388	15,585
87922RAD4	** PRC NOT FOUND	5,000,000		5,000,000
87924Y105	** PRC NOT FOUND	479	472	7
87927VAC2	** PRC NOT FOUND	250,000		250,000
87927Y102	** PRC NOT FOUND	9,672	5,798	3,774
879278206	** PRC NOT FOUND	35,197	32,850	2,347
87929A102	** PRC NOT FOUND	26,907	21,778	4,929
87929J103	** PRC NOT FOUND	28,173	14,710	13,463
879378404	** PRC NOT FOUND	288	200	88
879403780	** PRC NOT FOUND	175,083	79,414	95,669
879E+111	** PRC NOT FOUND	1,500	1,000	500
879433100	** PRC NOT FOUND	11,702	3,623	8,079
879458107	** PRC NOT FOUND	5,150	5,000	150
87851U206	** PRC NOT FOUND	410	15	395
87959YAD5	** PRC NOT FOUND	33,387,200		33,387,200
879590105	** PRC NOT FOUND	175,848	93,867	82,182
879668107	** PRC NOT FOUND	470,810	299,515	171,295
879593106	** PRC NOT FOUND	14,592	-25,443	40,035
880183108	** PRC NOT FOUND	1,100	900	200
88030GBA7	** PRC NOT FOUND	500,000		500,000
880303GEC3	** PRC NOT FOUND	1,995,000		1,995,000
88034BAH8	** PRC NOT FOUND	745,000		745,000
880349AK1	** PRC NOT FOUND	150,000		150,000
880349105	** PRC NOT FOUND	38,984	32,672	6,292
880458074	** PRC NOT FOUND	10,000		10,000
880458R61	** PRC NOT FOUND	25,000		25,000
880458W12	** PRC NOT FOUND	20,000		20,000
88076W103	** PRC NOT FOUND	58,176	26,564	31,592
880770102	** PRC NOT FOUND	169,034	100,911	68,123

880778AU7	** PRC NOT FOUND	1,165,000	1,165,000
88089PAFO	** PRC NOT FOUND	725,000	725,000
880890108	** PRC NOT FOUND	43,920	38,265
880915103	** PRC NOT FOUND	199,710	144,540
88102L204	** PRC NOT FOUND	98,783	98,778
881451108	** PRC NOT FOUND	1,405,309	1,357,013
881609AO4	** PRC NOT FOUND	2,000,000	2,000,000
88162F105	** PRC NOT FOUND	51,761	21,131
881628101	** PRC NOT FOUND	41,817	41,500
882147101	** PRC NOT FOUND	200	200
88233CAC7	** PRC NOT FOUND	270,000	245,000
882508104	** PRC NOT FOUND	1,787,028	1,665,958
88265F208	** PRC NOT FOUND	1,083,978	517,373
882681109	** PRC NOT FOUND	40,031	23,400
883350100	** PRC NOT FOUND	83	83
88337K104	** PRC NOT FOUND	25,340	13,600
88338T104	** PRC NOT FOUND	1,510,362	1,452,738
883380107	** PRC NOT FOUND	2,000	1,000
88343R101	** PRC NOT FOUND	5,684	182
883633209	** PRC NOT FOUND	5,500	5,500
88408C105	** PRC NOT FOUND	55,557	21,092
88409N101	** PRC NOT FOUND	51,244	34,065
88431S102	** PRC NOT FOUND	1,811,335	1,807,602
884453101	** PRC NOT FOUND	65,143	26,810
884481102	** PRC NOT FOUND	31,178	2,100
884768102	** PRC NOT FOUND	56,662	2,146
884903950	** PRC NOT FOUND	50,254	19,954
884903105	** PRC NOT FOUND	16,257,077	6,500,000
884903105	** PRC NOT FOUND	89,253	85,632
885160101	** PRC NOT FOUND	17,220	21,880
885175307	** PRC NOT FOUND	96,902	4,448
885183103	** PRC NOT FOUND	635,021	635,021
885218AE7	** PRC NOT FOUND	970,000	770,000
885218107	** PRC NOT FOUND	297,448	91,310
88554C205	** PRC NOT FOUND	21,955	7,385
885750201	** PRC NOT FOUND	5	1
88575Y105	** PRC NOT FOUND	9,818	787
885991489	** PRC NOT FOUND	298,200	47,000
885991497	** PRC NOT FOUND	57,716	31,218
885991513	** PRC NOT FOUND	3,887,180	778,935
88605P108	** PRC NOT FOUND	514,444	444,444
88605P207	** PRC NOT FOUND	30,556	30,556
88630G107	** PRC NOT FOUND	1,000	1,000
88632C103	** PRC NOT FOUND	66,653	53,653
88650R108	** PRC NOT FOUND	26,383	5,804
886547108	** PRC NOT FOUND	2,096,166	1,918,579
88706P106	** PRC NOT FOUND	25,924	22,806
887100105	** PRC NOT FOUND	55,845	32,642
887317105	** PRC NOT FOUND	14,822,453	14,589,326
88732J108	** PRC NOT FOUND	70,489	47,485
88830MAD4	** PRC NOT FOUND	830,000	830,000
88830M102	** PRC NOT FOUND	153,197	514,098
88830R101	** PRC NOT FOUND	52,415	1,223
888339207	** PRC NOT FOUND	75,467	162,909
890088107	** PRC NOT FOUND	80,746	70,424
8905616107	** PRC NOT FOUND	1,360,392	1,331,659
891050105	** PRC NOT FOUND	19,755	10,355
891052106	** PRC NOT FOUND	67,634	20,859
891160509	** PRC NOT FOUND	36,903	35,705
891495103	** PRC NOT FOUND	41,285	41,285
891777104	** PRC NOT FOUND	16,245	2,722
891906109	** PRC NOT FOUND	67,275	53,822
892000100	** PRC NOT FOUND	4,250	4,250

89214P109	** PRC NOT FOUND	3,513	9,290,000	6,290,000	3,513	3,000,000
89233PWZ8	** PRC NOT FOUND	46,363	18,923	27,440		
89267P105	** PRC NOT FOUND	34,362	29,436	4,926		
89324T105	** PRC NOT FOUND	49,250	16,000	33,250		
893349B03	** PRC NOT FOUND	10		10		
89346Q107	** PRC NOT FOUND	3,179	1,100	2,079		
89351X111	** PRC NOT FOUND	6,798		6,798		
89352BDF7	** PRC NOT FOUND	200,000	20,000	180,000		
89354T100	** PRC NOT FOUND	62,452	30,621	31,831		
893716Z09	** PRC NOT FOUND	18,217	17,497	720		
89383CAV1	** PRC NOT FOUND	20,000,000	-500,000	20,500,000		
893871A32	** PRC NOT FOUND	9,158,245		9,158,245		
89388K4C4	** PRC NOT FOUND	2,366,455	1,661,455	905,000		
89389M113	** PRC NOT FOUND	1,550		1,550		
89389N103	** PRC NOT FOUND	8,198		8,198		
89389S201	** PRC NOT FOUND	55	10	45		
89406S101	** PRC NOT FOUND	459,806	456,358	3,248		
8,94E+113	** PRC NOT FOUND	363,777	363,197	89,580		
894174101	** PRC NOT FOUND	19,634	2,844	16,790		
89421EAA1	** PRC NOT FOUND	365,000	250,000	115,000		
89421EAB9	** PRC NOT FOUND	305,000		305,000		
89421Q105	** PRC NOT FOUND	33,142	510	32,632		
894650100	** PRC NOT FOUND	25,381	6,239	20,142		
894675107	** PRC NOT FOUND	17,332	3,071	175,141		
89469A104	** PRC NOT FOUND	23,810	7,950	15,860		
89531P105	** PRC NOT FOUND	170		170		
89558L104	** PRC NOT FOUND	15,551	100	15,451		
895735108	** PRC NOT FOUND	63,955	19,055	44,900		
895919108	** PRC NOT FOUND	27,669	22,568	5,071		
895925105	** PRC NOT FOUND	47,585	-80,132	127,727		
895927309	** PRC NOT FOUND	10,200,000	200,000	10,000,000		
895953AD9	** PRC NOT FOUND	21,280	15,000	6,280		
896095106	** PRC NOT FOUND	1,405,000		1,405,000		
896106AD4	** PRC NOT FOUND	53,241	29,866	23,375		
896106Z00	** PRC NOT FOUND	5,028,950	-5,000,000	10,028,950		
86512AAC4	** PRC NOT FOUND	71,045	13,615	57,430		
8,96E+108	** PRC NOT FOUND	900		900		
896712205	** PRC NOT FOUND	5,732	3,694	2,038		
896749108	** PRC NOT FOUND	450	350	100		
89675K102	** PRC NOT FOUND	111,116	24,851	86,265		
896818101	** PRC NOT FOUND	11,000	10,000	1,000		
896916103	** PRC NOT FOUND	35,282	19,635	15,627		
89784N104	** PRC NOT FOUND	12,660	-70,061	82,741		
89785X101	** PRC NOT FOUND	121,758	21,967	99,781		
89816T103	** PRC NOT FOUND	48,685	12,985	35,600		
898349105	** PRC NOT FOUND	28,399	15,429	12,970		
898402102	** PRC NOT FOUND	5,000		5,000		
899729107	** PRC NOT FOUND	765,121	763,371	1,750		
899998104	** PRC NOT FOUND	2,101,466	1,787,694	333,772		
900005205	** PRC NOT FOUND	112,658	47,631	64,927		
900111204	** PRC NOT FOUND	10,000		10,000		
900746701	** PRC NOT FOUND	182,160	383,385	182,160		
902068105	** PRC NOT FOUND	451,025	18,749	67,640		
902549807	** PRC NOT FOUND	746,265	139,831	729,536		
90264RAB8	** PRC NOT FOUND	53,271	28,433	68,871		
902853104	** PRC NOT FOUND	174,314	71,152	103,162		
902881105	** PRC NOT FOUND	15,488	5,223	6,245		
902748102	** PRC NOT FOUND	135,379	32,327	103,052		
902786108	** PRC NOT FOUND	15,621	200	15,421		
902911106	** PRC NOT FOUND	72,177	39,477	32,700		
902952100	** PRC NOT FOUND					
903236107	** PRC NOT FOUND					

90329A102	** PRC NOT FOUND	49,500	300	49,200
90329K9A0	** PRC NOT FOUND	1,860,000	560,000	1,000,000
903293405	** PRC NOT FOUND	74,782	17,520	57,262
90333HAD3	** PRC NOT FOUND	3,000,000		3,000,000
90333HAE1	** PRC NOT FOUND	1,500,000		1,500,000
90333L102	** PRC NOT FOUND	26,903		26,903
90338S102	** PRC NOT FOUND	18,350	11,800	6,550
90338WAG8	** PRC NOT FOUND	15,000,000		15,000,000
90343C100	** PRC NOT FOUND	2,073	1,909	164
903844108	** PRC NOT FOUND	13,455	11,255	2,200
90385D107	** PRC NOT FOUND	42,362	11,799	30,563
90385V107	** PRC NOT FOUND	62,534		62,534
903914108	** PRC NOT FOUND	239,867	237,701	2,166
90400P101	** PRC NOT FOUND	2,544	115	2,429
904011103	** PRC NOT FOUND	100		100
904034105	** PRC NOT FOUND	21,181	19,074	2,107
904201AAB	** PRC NOT FOUND	2,637,000	1,500,000	1,137,000
904214103	** PRC NOT FOUND	135,515	23,391	112,124
904677AG6	** PRC NOT FOUND	22,750,000	21,250,000	1,500,000
905395101	** PRC NOT FOUND	2,534	1,578	956
90553P105	** PRC NOT FOUND	32,175	11,591	20,584
907818108	** PRC NOT FOUND	628,734	577,366	51,428
909006100	** PRC NOT FOUND	310,402	11,598	322,000
909205106	** PRC NOT FOUND	43,622	35,328	7,994
909317AW9	** PRC NOT FOUND	6,400,000		6,400,000
909317BG2	** PRC NOT FOUND	72,434,000	620,000	71,814,000
90933T108	** PRC NOT FOUND	3,667	867	2,800
909440AH2	** PRC NOT FOUND	4,532,000	532,000	4,000,000
909539102	** PRC NOT FOUND	7,137	2,977	4,160
90964P105	** PRC NOT FOUND	67,286	15,668	51,628
909870AC1	** PRC NOT FOUND	7,760,000		7,760,000
909891AB6	** PRC NOT FOUND	65,000		65,000
910190107	** PRC NOT FOUND	100		100
910202100	** PRC NOT FOUND	25		25
910331107	** PRC NOT FOUND	35,608	28,591	7,017
910586A06	** PRC NOT FOUND	1,192,790	10	1,192,780
910680AS7	** PRC NOT FOUND	60,000	32,000	28,000
910680AV0	** PRC NOT FOUND	10,000	840,000	850,000
911163103	** PRC NOT FOUND	76,085	48,480	124,565
911268100	** PRC NOT FOUND	34,184	17,706	16,488
911312105	** PRC NOT FOUND	419,341	255,506	150,735
91138P100	** PRC NOT FOUND	1,336		1,336
911383109	** PRC NOT FOUND	3,325,551	2,397,377	928,174
911385AL8	** PRC NOT FOUND	2,914,000	250,000	2,664,000
911385AN4	** PRC NOT FOUND	495,000		495,000
912023207	** PRC NOT FOUND	139,709	49,781	89,928
91232N108	** PRC NOT FOUND	81,255	42,663	38,573
912325AD9	** PRC NOT FOUND	65,000	50,000	15,000
912325AG2	** PRC NOT FOUND	3,440,000		3,440,000
91274F104	** PRC NOT FOUND	324,926	314,652	10,274
912833CW8	** PRC NOT FOUND	1,000		1,000
913004107	** PRC NOT FOUND	22,122	5,022	17,100
913016AC5	** PRC NOT FOUND	355,000		355,000
913016AF8	** PRC NOT FOUND	250,000		250,000
91307C102	** PRC NOT FOUND	16,791	2,440	14,351
913296105	** PRC NOT FOUND	66,300	1,500	64,800
913356101	** PRC NOT FOUND	100,000		100,000
913377107	** PRC NOT FOUND	88,813	61,075	27,738
913456109	** PRC NOT FOUND	23,731	19,442	4,289
91347P105	** PRC NOT FOUND	6,575	-41,000	47,575
913483103	** PRC NOT FOUND	8,810	-27,505	36,315
913543104	** PRC NOT FOUND	10,329	-9,027	19,356
9145+109	** PRC NOT FOUND	28,958	22,465	7,493

913839A44	** PRC NOT FOUND	190,000	489	160,000
91388P105	** PRC NOT FOUND	7,320		6,931
913903A00	** PRC NOT FOUND	6,500,000		6,500,000
913915104	** PRC NOT FOUND	31,081	-15,695	46,776
914101100	** PRC NOT FOUND	99,666		99,666
91499AGL2	** PRC NOT FOUND	15,000		15,000
915436AE9	** PRC NOT FOUND	80,000		80,000
916901507	** PRC NOT FOUND	153,208	150,800	2,408
91701P105	** PRC NOT FOUND	3,202	3,037	155
917047102	** PRC NOT FOUND	130,098	-80,577	210,675
91728BA25	** PRC NOT FOUND	30,000	-4,970,000	5,000,000
9172865A9	** PRC NOT FOUND	400	24	75
917302200	** PRC NOT FOUND	7,772	1,495	6,277
918078100	** PRC NOT FOUND	146,998	121,750	25,248
91821K101	** PRC NOT FOUND	67		67
918255100	** PRC NOT FOUND	145,678	145,644	35
918435A08	** PRC NOT FOUND	2,032,000	2,000,000	32,000
91845R108	** PRC NOT FOUND	13		13
918780AH2	** PRC NOT FOUND	1,275,000		1,275,000
918790109	** PRC NOT FOUND	75,236	52,869	22,347
91886104	** PRC NOT FOUND	57,947	52,531	5,386
918905100	** PRC NOT FOUND	19,865	9,451	10,534
918914102	** PRC NOT FOUND	99,278	45,000	54,276
91913Y100	** PRC NOT FOUND	1,507,670	1,413,264	94,406
919720102	** PRC NOT FOUND	113,900		113,900
920263101	** PRC NOT FOUND	43,841	41,813	2,028
92046N102	** PRC NOT FOUND	90,552	-75,519	186,080
92047F108	** PRC NOT FOUND	28,751		28,751
920919107	** PRC NOT FOUND	47,538	-50,466	128,004
920961109	** PRC NOT FOUND	383,250	-282,096	665,346
921166104	** PRC NOT FOUND	42,927	-80,843	123,770
921564100	** PRC NOT FOUND	2,009	2,000	9
921658108	** PRC NOT FOUND	371,149	218,720	152,429
921908B44	** PRC NOT FOUND	878	702	176
921943868	** PRC NOT FOUND	7,575	5,425	2,150
92203PAB2	** PRC NOT FOUND	10,000,000		10,000,000
92204A108	** PRC NOT FOUND	99		99
922206107	** PRC NOT FOUND	29,281	26,032	3,259
92230Y104	** PRC NOT FOUND	30,420	-34,610	55,030
922392105	** PRC NOT FOUND	300		300
92240G101	** PRC NOT FOUND	90,993	72,188	18,805
92240M108	** PRC NOT FOUND	304,080	273,681	30,399
92241TAD4	** PRC NOT FOUND	1,275,000		1,275,000
92241V107	** PRC NOT FOUND	9,000		9,000
92260R102	** PRC NOT FOUND	24,200	4,500	19,700
922646BM5	** PRC NOT FOUND	266,000		266,000
92275PAB5	** PRC NOT FOUND	12,285,000	12,000,000	285,000
92275P307	** PRC NOT FOUND	51,511	76,283	15,228
92276F100	** PRC NOT FOUND	545,512	540,845	4,667
922908751	** PRC NOT FOUND	5,788	5,650	88
92292CAC8	** PRC NOT FOUND	3,500,000		3,500,000
923359103	** PRC NOT FOUND	200,235	181,257	35,978
92336G106	** PRC NOT FOUND	233,757	147,429	175,325
92340F100	** PRC NOT FOUND	62,991	60,272	2,719
92342YAA7	** PRC NOT FOUND	255,000		255,000
92343EAD4	** PRC NOT FOUND	3,846,000		3,846,000
92343VAM6	** PRC NOT FOUND	748,220	30,871	717,349
92343VAP9	** PRC NOT FOUND	30,185,000	185,000	30,000,000
92343V104	** PRC NOT FOUND	1,000,000		1,000,000
923434203	** PRC NOT FOUND	1,605,896	1,412,621	193,275
92407M206	** PRC NOT FOUND	3,400		3,400
925297103	** PRC NOT FOUND	3,760	3,712	48
		2,250	750	1,500

92552R406	** PRC NOT FOUND	17,589	12,423	5,166
92552V100	** PRC NOT FOUND	66,067	54,370	10,687
92553P201	** PRC NOT FOUND	438,790	390,096	48,694
925591101	** PRC NOT FOUND	100		100
925591502	** PRC NOT FOUND	23,740	22,160	1,580
92564D118	** PRC NOT FOUND	186,475		186,475
92565TA03	** PRC NOT FOUND	650,000	5,000	645,000
92568TAL2	** PRC NOT FOUND	280,000		280,000
9256645102	** PRC NOT FOUND	900		900
926734401	** PRC NOT FOUND	48,719	37,167	9,552
927107409	** PRC NOT FOUND	609	83	
92718N108	** PRC NOT FOUND	25,392	24,042	350
927191106	** PRC NOT FOUND	607	800	7
92746P100	** PRC NOT FOUND	15,000		15,000
927624502	** PRC NOT FOUND	4,968	4,968	12
927651108	** PRC NOT FOUND	97	71	26
92769L101	** PRC NOT FOUND	4,387,885	903,895	3,484,020
927780109	** PRC NOT FOUND	84,261	55,000	29,261
927926303	** PRC NOT FOUND	11,804	10,210	1,594
928241108	** PRC NOT FOUND	302,640	50,324	252,316
92826C893	** PRC NOT FOUND	555,034	640,303	14,731
92829NAB1	** PRC NOT FOUND	55,000		55,000
92839U107	** PRC NOT FOUND	531,597	531,578	19
92846N104	** PRC NOT FOUND	960	32,676	33,636
928469105	** PRC NOT FOUND	132,778	150	132,628
92848YAA6	** PRC NOT FOUND	18,185,978		18,185,978
928502301	** PRC NOT FOUND	2,258	1,690	1,176
92851PAC1	** PRC NOT FOUND	2,184,000	-1,023,000	3,207,000
92851RAD9	** PRC NOT FOUND	9,112,800	9,072,800	1,040,000
928564A99	** PRC NOT FOUND	1,112		1,112
928566108	** PRC NOT FOUND	8,203	5,803	2,400
92857W209	** PRC NOT FOUND	1,038,230	1,030,580	7,650
928645100	** PRC NOT FOUND	31,339	30,100	61,439
928703107	** PRC NOT FOUND	16,800	16,772	28
928708106	** PRC NOT FOUND	864,492	811,360	53,132
928856400	** PRC NOT FOUND	4,214	4,014	230
92886T201	** PRC NOT FOUND	979		979
929160A04	** PRC NOT FOUND	25,000		25,000
92923CAG9	** PRC NOT FOUND	29,000,000	25,514,000	3,486,000
929236107	** PRC NOT FOUND	13,916	4,108	9,808
92924F106	** PRC NOT FOUND	6,163	3,420	2,743
92924S446	** PRC NOT FOUND	235,000		235,000
92927K102	** PRC NOT FOUND	2,236,278	2,211,247	25,031
929297109	** PRC NOT FOUND	38,527	8,435	30,092
92931KAS2	** PRC NOT FOUND	440,000		440,000
92932N101	** PRC NOT FOUND	3,401	1,400	2,001
92932N101	** PRC NOT FOUND	8,569	8,372	197
929352102	** PRC NOT FOUND	15,390	72,350	87,740
929566107	** PRC NOT FOUND	15,653	-37,556	53,209
92976WBA3	** PRC NOT FOUND	3,481,000	3,459,000	2,000
92976WBL4	** PRC NOT FOUND	12,000		12,000
929803219	** PRC NOT FOUND	12,523	5,505	2,018
930059100	** PRC NOT FOUND	66,464	45,681	20,783
930568991	** PRC NOT FOUND	100		100
930900103	** PRC NOT FOUND	147	22	125
93317C105	** PRC NOT FOUND	350,182	200,649	149,533
934380402	** PRC NOT FOUND	8,623	-76,539	85,162
93454BAE8	** PRC NOT FOUND	135,000		135,000
93455C1C4	** PRC NOT FOUND	42,832	34,424	8,408
938322A19	** PRC NOT FOUND	100,000		100,000
938922848	** PRC NOT FOUND	1,400		1,400
93893VAZ1	** PRC NOT FOUND	1,000,000		1,000,000
93893WAA4	** PRC NOT FOUND	1,000,000		1,000,000

939640108	** PRC NOT FOUND	26,126	23,370	2,756
939853101	** PRC NOT FOUND	20,106	-300	20,406
941053100	** PRC NOT FOUND	21,864	-26,358	48,252
94106L109	** PRC NOT FOUND	688,178	634,203	53,975
941888109	** PRC NOT FOUND	11,378	3,378	8,000
942749102	** PRC NOT FOUND	48,240	23,815	24,425
943315101	** PRC NOT FOUND	44,289	32,235	12,034
943531103	** PRC NOT FOUND	10,491	9,140	1,351
947684108	** PRC NOT FOUND	20,800	-56,310	78,810
94769V106	** PRC NOT FOUND	764,388	335,758	428,630
94769V106	** PRC NOT FOUND	29,794	27,250	2,534
948484102	** PRC NOT FOUND	2,982	2,000	82
948774AD6	** PRC NOT FOUND	32,041	3,789	28,252
948849104	** PRC NOT FOUND	665,000		665,000
949515100	** PRC NOT FOUND	11,348	10,578	770
949748101	** PRC NOT FOUND	34		34
949748GQ4	** PRC NOT FOUND	5,906,032	5,086,032	820,000
949748H41	** PRC NOT FOUND	87,000		87,000
949748H23	** PRC NOT FOUND	85,000		85,000
949785AA7	** PRC NOT FOUND	45,000		45,000
950315309	** PRC NOT FOUND	1,213,000		1,213,000
950560109	** PRC NOT FOUND	2		2
950755108	** PRC NOT FOUND	144,207	101,044	43,163
950810101	** PRC NOT FOUND	43,194	-14,021	57,215
95082PAE5	** PRC NOT FOUND	17,473	4,907	12,563
95082P106	** PRC NOT FOUND	2,500,000		2,500,000
952145100	** PRC NOT FOUND	62,122	55,722	6,400
952365AF2	** PRC NOT FOUND	8,591	1,000	7,591
955306105	** PRC NOT FOUND	400,000		400,000
957638109	** PRC NOT FOUND	16,695	-12,629	29,324
95766A101	** PRC NOT FOUND	451,549	395,000	56,549
95766Q106	** PRC NOT FOUND	5,200	480	4,720
957667108	** PRC NOT FOUND	86,728	61,612	25,116
957768207	** PRC NOT FOUND	5,080	5,000	80
957860109	** PRC NOT FOUND	1,112		1,112
959102105	** PRC NOT FOUND	100,000		100,000
959221102	** PRC NOT FOUND	237,785	-248,397	486,182
959319104	** PRC NOT FOUND	10,000		10,000
959802109	** PRC NOT FOUND	89,173	47,577	41,596
96008YAA3	** PRC NOT FOUND	5,198,169	5,049,030	149,139
960413102	** PRC NOT FOUND	200,000		200,000
960808YAB1	** PRC NOT FOUND	125,000		125,000
960438100	** PRC NOT FOUND	21,015	3,985	17,031
961840105	** PRC NOT FOUND	4,900		4,900
962166104	** PRC NOT FOUND	120,844	105,294	15,550
963ESC983	** PRC NOT FOUND	285,071	255,763	39,308
963150AB3	** PRC NOT FOUND	500,000		500,000
963320106	** PRC NOT FOUND	53,778		53,778
965387102	** PRC NOT FOUND	69,016	52,440	16,576
965612103	** PRC NOT FOUND	1,843,529	1,820,404	23,125
966837108	** PRC NOT FOUND	140,998	45,342	95,656
968223206	** PRC NOT FOUND	1,098,925	498,283	800,642
9682198C0	** PRC NOT FOUND	137,339	128,314	11,025
9694559A4	** PRC NOT FOUND	445,000	225,000	220,000
970646105	** PRC NOT FOUND	440,000	280,000	160,000
971807102	** PRC NOT FOUND	400	100	300
97186T108	** PRC NOT FOUND	70,963	63,259	7,694
97263M109	** PRC NOT FOUND	24,559	13,100	11,459
97314XAA2	** PRC NOT FOUND	5,399	-8,269	13,668
973149107	** PRC NOT FOUND	370,000		370,000
973606106	** PRC NOT FOUND	55,520	43,809	11,711
97381WAC8	** PRC NOT FOUND	350		350
		330,000		330,000

97381WAD6	** PRC NOT FOUND	320,000	968,653	320,000	185,042
97381W104	** PRC NOT FOUND	1,123,595		25	25
974282303	** PRC NOT FOUND	25		24,208	2,100
974637100	** PRC NOT FOUND	200	22,108	200	200
974900102	** PRC NOT FOUND	44,000		3,850,000	44,000
975515AX5	** PRC NOT FOUND	8,268		8,268	8,268
975515BD8	** PRC NOT FOUND	66,231	10,791	55,443	55,443
975615859	** PRC NOT FOUND	12,434	-12,261	24,695	24,695
976391102	** PRC NOT FOUND	32,918	30,184	2,734	2,734
97650W108	** PRC NOT FOUND	40,763	-2,858	43,613	43,613
97651M108	** PRC NOT FOUND	299	200	99	99
97717W406	** PRC NOT FOUND	5,064	4,995	99	99
97717W505	** PRC NOT FOUND	5,064	4,995	99	99
978642102	** PRC NOT FOUND	576,316	575,487	821	821
980745103	** PRC NOT FOUND	45,740	36,283	9,477	9,477
981386105	** PRC NOT FOUND	1,302	1,300	2	2
981475108	** PRC NOT FOUND	27,155	-1,210	28,365	28,365
981475108	** PRC NOT FOUND	4,150,500	-1,210	100,000	100,000
98155N105	** PRC NOT FOUND	10,200	4,050,500	10,200	10,200
981551103	** PRC NOT FOUND	532		532	532
981588403	** PRC NOT FOUND	162,248	148,681	13,567	13,567
981811102	** PRC NOT FOUND	36,420	33,320	3,100	3,100
982351107	** PRC NOT FOUND	83,490	80,943	2,547	2,547
982526105	** PRC NOT FOUND	75,000	25,000	50,000	50,000
983024AA8	** PRC NOT FOUND	24,079	16,934	8,145	8,145
983134107	** PRC NOT FOUND	1,300,000		1,300,000	1,300,000
98375NAA8	** PRC NOT FOUND	30,023		30,023	30,023
983764408	** PRC NOT FOUND	5,677,182	5,495,959	180,223	180,223
98385X106	** PRC NOT FOUND	112,757	106,990	5,867	5,867
983857103	** PRC NOT FOUND	403,035	237,808	165,127	165,127
983858100	** PRC NOT FOUND	55,708		55,706	55,706
98411C100	** PRC NOT FOUND	7,467	4,569	2,898	2,898
98415J100	** PRC NOT FOUND	2,022,717	2,003,047	19,670	19,670
98417K105	** PRC NOT FOUND	1,032,265	1,017,265	15,000	15,000
98423E105	** PRC NOT FOUND	2,522	2,500	22	22
984245100	** PRC NOT FOUND	151,342	56,228	95,114	95,114
984249102	** PRC NOT FOUND	550,435	503,428	47,007	47,007
984332105	** PRC NOT FOUND	5,400		5,400	5,400
984872101	** PRC NOT FOUND	12,985,000	6,985,000	6,000,000	6,000,000
985577AA3	** PRC NOT FOUND	1,000,000		1,000,000	1,000,000
98584BA01	** PRC NOT FOUND	133,760	33,349	100,411	100,411
98584B103	** PRC NOT FOUND	62,074	56,948	5,126	5,126
987413101	** PRC NOT FOUND	567,940	380,403	187,537	187,537
988498101	** PRC NOT FOUND	134,110	104,245	29,861	29,861
989031102	** PRC NOT FOUND	100		100	100
989207105	** PRC NOT FOUND	165,663	134,470	31,193	31,193
98944B108	** PRC NOT FOUND	43,604	6,757	36,847	36,847
98952K107	** PRC NOT FOUND	16,702	4,452	12,250	12,250
98974V107	** PRC NOT FOUND	819	650	169	169
98975F101	** PRC NOT FOUND	136,434	-7,253	143,687	143,687
99054305	** PRC NOT FOUND	2		2	2
98976N103	** PRC NOT FOUND	4,140		4,140	4,140
98977Q105	** PRC NOT FOUND	799	746	53	53
989817101	** PRC NOT FOUND	45,545	20,245	25,300	25,300
989851109	** PRC NOT FOUND	93,396	75,050	18,346	18,346
989855101	** PRC NOT FOUND	15,867	2,097	13,770	13,770
989875109	** PRC NOT FOUND	1,300	1,000	300	300
989875109	** PRC NOT FOUND			6,341,081,152	
989875109	** PRC NOT FOUND	3,000,000		3,000,000	3,000,000
989875109	** PRC NOT FOUND	7,175,000		7,175,000	7,175,000
989875109	** PRC NOT FOUND	3,468,510	3,444,754	24,756	24,756
989875109	** PRC NOT FOUND	22,000,000		22,000,000	22,000,000

48248A305 ** PRC NOT FOUND 1,239,637 1,222,974 16,583
52204PAC3 * PRC NOT FOUND 21,550,000 21,550,000
68571WAA3 ** PRC NOT FOUND 20,000,000 20,000,000

pr_id	cusip	mv	lb_rating	moody_rating	sandp_rating	fitc_rating	long_description	qty	price	price_source
3047463	000361A04	12,641.48	BBm	[NULL]	BB	[NULL]	AAR CORP	1694000	0.007463	TMS
7936488	000375204	2,572,510.40	NR	[NULL]	[NULL]	[NULL]	***ABB LTD SPONSORED ADR	127352	20.200000	TMS
1642107	000811T08	117,953.32	NR	[NULL]	[NULL]	[NULL]	ACCO BRANDS CORP	12877	9.160000	TMS
1123919	000886AB7	2,541,229.67	NR	[NULL]	[NULL]	[NULL]	ADC TELECOMM-B ADCT BLIB6 37.5	3536000	0.718974	TMS
528883	000957100	1,036,180.32	BBB+mj	[NULL]	A-	[NULL]	ABM INDUSTRIES INC	47271	21.920000	TMS
257500	00130H105	3,266,348.42	Bmj	[NULL]	B	[NULL]	AES CORP	272105	12.004000	TMS
7924277	00163T109	838,510.80	NR	[NULL]	[NULL]	[NULL]	AMB PROPERTY CORP REIT	17735	47.280000	TMS
3587248	00163U106	4,014,367.36	NR	[NULL]	[NULL]	[NULL]	AMAG PHARMACEUTICALSSHR	94086	42.867000	TMS
186695	001814AR3	768.76	BBB+	A3	A-	[NULL]	ANR PIPELINE-CORP BOND	61000	0.012603	TMS
7953254	00184AAB1	102,183.00	BBB	BAA2	BBB+	[NULL]	AOL TIME WARNER INC CORP-BOND	10000000	0.010218	TMS
9481341	00184AAGC	2,149,237.19	BBB	BAA2	BBB+	[NULL]	AOL TIME WARNER INC CORP BOND	2246000	0.958918	TMS
2196571	001944107	-	NR	[NULL]	NR	[NULL]	ARM FINANCIAL GROUP INC-CL A	20700	-	TMS
1766267	00206R102	17,020,029.83	NR	[NULL]	[NULL]	[NULL]	AT&T INC	589275	28.883000	TMS
3217186	00206RAN2	3,463,589.53	A	A2	A	[NULL]	AT&T INC	3844000	0.907038	TMS
1429392	00207DAF9	60,239.08	BBmj	[NULL]	BB	[NULL]	ASM INTERNATIONAL NV CNVBND#144A 4.2	50000	1.204782	TMS
1609986	00207DAG7	15,136.88	BBmj	[NULL]	BB	[NULL]	ASM INTERNATIONAL NV CONV BOND 4.25	1350000	0.011213	TMS
1041226	00209TAA3	496.65	BBB+mm	BAA2	BBB+	[NULL]	COMCAST CABLE COMMUNICATIONS H	45000	0.011037	TMS
455568	002535201	759,247.50	Amj	[NULL]	A	[NULL]	AARON RENTS INC NEW	27609	27.500000	TMS
2936314	00254EAF9	110,642.23	AA	AA1	AA+	[NULL]	SVENSK EXPORTKREDIT AB	10750000	0.010292	TMS
2403897	00254EBZ4	3,484.52	AA	AA1	AA+	[NULL]	SVENSK EXPORTKREDIT AB 5.125% 201703	325000	0.010722	TMS
2887451	002819AB6	10,014,370.45	A	A1	AA	[NULL]	ABBOTT LABORATORIES 5.600% 20171130	10000000	1.001437	TMS
1768168	002824100	3,880,082.38	BBB+mj	[NULL]	A-	[NULL]	ABBOTT LABORATORIES	66691	58.180000	TMS
1999968	002824AS9	21.20	A	A1	AA	A+	ABBOTT LABORATORIES MAKE WHOI	2000	0.010601	TMS
608486	002896207	6,938,942.19	BBB+mj	[NULL]	A-	[NULL]	ABERCROMBIE & FITCH CO-CL A	157628	44.021000	TMS
926974	003450BN2	18,500.00	A	A2	AA	NR	ABILENE TEX HEALTH FACILITY DEV CORP	1850000	0.010000	TMS
1335810	003654100	179,500.00	NR	[NULL]	[NULL]	[NULL]	ABIOMED INC	10000	17.950000	TMS
2879427	003687100	1,357,613.85	NR	[NULL]	[NULL]	[NULL]	***ABITIBOWATER INC	254654	5.331210	TMS
1136531	00372P203	204,395.40	Amj	[NULL]	A	[NULL]	ABN AMRO CAPITAL FUNDING TRUST V1	18315	11.160000	TMS
1235068	00372Q201	439,975.67	A	[NULL]	A	[NULL]	***ABN AMRO CAPT FONG TR VII 6.08% PEF	39899	11.030000	TMS
3353302	00386SAE2	193,620.59	A	Aa2	AA-	[NULL]	***ABU DHABI NATL ENERGY CO PJSR NOT	19000000	0.010191	TMS
3274919	00388WAA1	32,957.77	A	AA2	AA-	[NULL]	ABU DHABI NATIONAL ENERGY CO	3340000	0.009868	TMS
7581286	004225108	9,865.58	NR	[NULL]	NR	[NULL]	ACADIA PHARMACEUTICALS INC	3342	2.952000	TMS
1603699	00430L103	64,607.40	NR	[NULL]	NR	[NULL]	ACCENTIA BIOPHARMACEUTICALS INC	99396	0.650000	TMS
1340117	00430U103	42,382.34	NR	[NULL]	[NULL]	[NULL]	ACCELRY INC	8294	5.110000	TMS
1655485	004446100	14,568.40	NR	[NULL]	[NULL]	[NULL]	ACETO CORP SHR	1540	9.460000	TMS
2695380	004498101	1,994,042.89	B-mj	[NULL]	B-	[NULL]	ACI WORLDWIDE INC	107149	18.610000	TMS
475661	004934105	76,223.98	OTHmj	[NULL]	C	[NULL]	ACTEL CORP	5663	13.460000	TMS
2376435	00685R102	1,926,344.96	NR	[NULL]	[NULL]	[NULL]	ADELPHIA RECOVERY TRUST SERIES A	6019828	0.320000	TMS
2376436	00685R409	1,139,125.30	NR	[NULL]	[NULL]	[NULL]	ADELPHIA RECOVERY TRUST SERIES A	45565012	0.025000	TMS
1452881	007036EW1	655,590.00	AAA	AAA	AAA	NR	ARMT 2004-5 7A2 ADJUSTABLE RAT	1066000	0.615000	MTS
3649200	007094105	129,888.46	NR	[NULL]	[NULL]	[NULL]	ADMINISTAFF INC	4637	28.007000	TMS
2913977	00724F101	3,350,249.10	NR	[NULL]	[NULL]	[NULL]	ADOBE SYSTEMS INC SHR	84645	39.580000	TMS
1884890	00762L101	228,616.36	NR	[NULL]	[NULL]	[NULL]	***ADVANTAGE ENERGY INCOME FUND T	24556	9.310000	TMS
1129247	00762W107	313,856.00	NR	[NULL]	[NULL]	[NULL]	ADVISORY BOARD CO/THE	10240	30.650000	TMS

13894931 00763MAG;	4,172,257.66	OTH	CAA1	B-	[NULL]	ADVANCED MED OPTICS INC	CONV SEN	4544030	0.918184	TMS
9715557 007865108	1,570,783.91	NR	[NULL]	[NULL]	[NULL]	AEROPOSTALE INC		45869	34.245000	TMS
258480 007903107	9,101,409.10	OTHm	[NULL]	C	[NULL]	ADVANCED MICRO DEVICES INC		1717247	5.300000	TMS
2496757 007903AK3	483,366.78	Bmj	[NULL]	B	[NULL]	ADVANCED MICRO DEVICES INC		986000	0.490230	TMS
2653146 007903AL1	2,359,967.22	Bmj	[NULL]	B	[NULL]	ADVANCED MICRO DEVICES INC	SR NT C	4814000	0.490230	TMS
2891180 007903AN7	1,638,983.84	Bmj	[NULL]	B	[NULL]	ADVANCED MICRO DEVICES INC	SR NT C	2820901	0.581014	TMS
319129 007942204	178,605.84	B-mj	[NULL]	B-	[NULL]	ADVANTA CORP-CL B NON-VTG		20744	8.610000	TMS
577862 007974108	510,336.00	B-mj	[NULL]	B-	[NULL]	ADVENT SOFTWARE INC		12800	39.870000	TMS
1320211 007975204	6,989.82	NR	[NULL]	NR	[NULL]	***AETERNA ZENTARIS INC		9562	0.731000	TMS
2353055 008073108	572,507.78	NR	[NULL]	NR	[NULL]	AEROVIRONMENT INC		18083	31.660000	TMS
7344732 00817Y108	554,155.80	NR	[NULL]	NR	[NULL]	AETNA INC NEW		14817	37.400000	CHASE
539764 008190100	4,312,538.36	Bmj	[NULL]	B+	[NULL]	AFFILIATED COMPUTER SERVICES INC-CL		89882	47.980000	CHASE
2460502 008252108	4,173,779.53	Bmj	[NULL]	B+	[NULL]	AFFILIATED MANAGERS GROUP INC		45947	90.839000	TMS
2895920 00826TAG2	2,749,742.67	NR	[NULL]	NR	[NULL]	AFFYMETRIX INC	SR NT CONV	3900000	0.705062	TMS
9508807 00845VAA8	67,753.75	OTH	WR	BB	[NULL]	AGERE SYSTEMS INC	SUB CONV NC	67000	1.011250	TMS
5367827 00846U101	1,331,525.34	NR	[NULL]	[NULL]	[NULL]	AGILENT TECHNOLOGIESHR	USI	42458	31.361000	TMS
6610028 008685AC3	10,592,584.83	BBB-mm	BAA3	BB+	[NULL]	AHOLD FINANCE USA INC	MAKE WHOL	10050000	1.053989	TMS
1118588 00868PAA3	112,000.00	BBB-	BAA3	BBB-	[NULL]	AHOLD LEASE USA INC	SINKABLE	10000000	0.011200	TMS
1673560 008916108	1,750,813.60	NR	[NULL]	[NULL]	[NULL]	***AGRIUM INC		23110	75.760000	TMS
3390084 009037AM4	15,278,954.92	OTH	CAA3	CC	[NULL]	AINSWORTH LUMBER CO LTD		20365125	0.750153	TMS
258810 009158106	9,148,925.86	Amj	[NULL]	A	[NULL]	AIR PRODUCTS & CHEMICALS INC		119912	76.297000	TMS
2065005 012348AC2	4,662.00	NR	[NULL]	[NULL]	[NULL]	ALBANY INTL CORP	SR NT CONV	504000	0.009250	TMS
8733573 012423109	60,611.40	NR	[NULL]	[NULL]	[NULL]	ALBANY MOLECULAR RESEARCH		3345	18.120000	TMS
1573599 013716AV7	8,797.63	BBB+	A3	BBB+	[NULL]	ALCAN INC 5.000% 20150601		936000	0.009399	TMS
4191686 013817101	32,252,078.26	NR	[NULL]	[NULL]	[NULL]	ALCOA INC	USD 1.00	1251146	25.810000	TMS
8972331 013817AF8	944.17	BBB+	BAA1	BBB+	[NULL]	ALCOA INC	MAKE WHOLE CALL	93000	0.010152	TMS
2559789 013817AP6	95,536.73	BBB-mm	BAA1	[NULL]	[NULL]	ALCOA INC	MAKE WHOLE CALL	10677000	0.008948	TMS
3338043 013817AR2	51,506.47	BBB+	Baa1	BBB+	[NULL]	ALCOA INC	NOTES	5085000	0.010129	TMS
259077 013904305	114,493.12	NR	[NULL]	[NULL]	[NULL]	***ALCATEL-LUCENT	SPONSORED A	25880	4.424000	TMS
259112 014482103	615,531.07	BBB+mj	[NULL]	A-	[NULL]	ALEXANDER & BALDWIN INC		13090	47.023000	TMS
1339650 014485106	80,988.80	NR	[NULL]	[NULL]	[NULL]	ALESCO FINANCIAL INC	USD	126545	0.640000	TMS
2844494 014485AB2	3,005.60	NR	[NULL]	[NULL]	[NULL]	ALESCO FINANCIAL INC		544000	0.005625	TMS
2173596 015271109	202,189.44	BBB+mj	[NULL]	A-	[NULL]	ALEXANDRIA REAL ESTATE	EQUITIES II	1896	106.640000	TMS
8431502 018606202	194,469.93	NR	[NULL]	NR	[NULL]	ALLIANCE IMAGING INC DEL	NEW	17631	11.030000	TMS
1999225 01861G100	3,239,096.56	NR	[NULL]	NR	[NULL]	ALLIANCE HLDGS GPL P	COM UNITS R	172844	18.740000	TMS
1553594 018772103	154,641.28	B-mj	[NULL]	B-	[NULL]	ALLIANCE ONE INTERNATIONAL INC		36472	4.240000	TMS
5021038 01877R108	1,945,180.08	NR	[NULL]	NR	[NULL]	ALLIANCE RESOURCE PARTNERS LP	L PUNIT	57944	33.570000	TMS
473462 01879R106	54,828.48	NR	[NULL]	[NULL]	[NULL]	ALLIANCEBERNSTEIN GLOBAL HIGH INCOM		5572	9.840000	TMS
1701210 018802108	900,085.50	NR	[NULL]	[NULL]	[NULL]	ALLIANT ENERGY CORP SHR	USD	27450	32.790000	TMS
3587446 018804104	576,355.56	NR	[NULL]	[NULL]	[NULL]	ALLIANT TECHSYSTEMS SHR	USD	5527	104.280000	TMS
1235932 018804AH7	10,836.05	B	B1	BB-	[NULL]	ALLIANT TECHSYSTEMS INC	CONV SR E	8000	1.354506	TMS
2414027 018804AN4	60,562.50	B	B1	BB-	[NULL]	ALLIANT TECHSYSTEMS INC	SR SUB NT	5000000	0.012113	TMS
1924089 01881G106	3,314,964.60	NR	[NULL]	[NULL]	[NULL]	ALLIANCEBERNSTEIN HOLDING LP		85658	38.700000	TMS
5000848 019228402	643,955.58	NR	[NULL]	[NULL]	[NULL]	ALLIED IRISH BANKS P 1 ADR REPR	02.00 S	37137	17.340000	TMS
448707 019589308	5,175,718.68	B-mj	[NULL]	B-	[NULL]	ALLIED WASTE INDUSTRIES INC	NEW	461294	11.220000	CHASE

17062761	019589AD2	47.00	B-	B3	B+	CCC+	ALLIED WASTE NORTH AMERICA	5000	0.009400	TMS	
28377651	019736AA5	98,716.03	OTH	Caa1	B-	[NULL]	ALLISON TRANSMISSION INC	SR NT 144	10998000	0.008975	TMS
465949	020002101	11,658,680.40	Bmj	[NULL]	B	[NULL]	ALLSTATE CORP		261552	44.575000	TMS
17083081	020520102	850,146.00	NR	[NULL]	[NULL]	[NULL]	ALON USA ENERGY INC		51524	16.500000	TMS
15540641	020813101	4,002,764.40	NR	[NULL]	[NULL]	[NULL]	***ALPHARMA INC	CL A GERMAN LI	108476	36.900000	TMS
9917279	021373105	533,861.58	OTHmj	[NULL]	C	[NULL]	***ALTAIR NANOTECHNOLOGIES INC		262986	2.030000	TMS
19841531	021467AGC	331,407.36	OTHmn	NR	NR	C	CWALT 06-15CB B2	COUNTRYWIDE	2976000	0.111360	MTS
21902271	02146WAA1	767,500.00	BBB-mj	NR	BBB-	NR	CWALN 2006-0C8 N	COUNTRYWIDE	15350000	0.050000	MTS
22271281	02146XAJ7	4,454,758.16	AAAmj	NR	AAA	BBB	CWALT 2006-36T2 1A10	CWALT INC	6250000	0.712761	MTS
24083781	02147BAJ4	400,000.00	AAAmj	NR	AAA	BB	CWALT 2007-7T2 A9	COUNTRYWIDE	1000000	0.400000	MTS
24064521	02147BBN4	150,569.90	OTHmj	NR	CCC	NR	CWALT07-T2 B1	CWALT	4080485	0.036900	MTS
23257131	02147JAJ1	384,750.00	OTHmn	NR	[NULL]	CCC	CWALT 2006-46 B1	CWALT	2850000	0.135000	MTS
23257131	02147JAS7	114,570.00	OTHmn	NR	[NULL]	C	CWALT 2006-46 B3	CWALT	1500000	0.076380	MTS
23257131	02147JAU2	46,563.65	NR	NR	NR	NR	CWALT 2006-46 B5	CWALT	1050150	0.044340	MTS
7,394,192.68	AAAmj	AA1	NR	NR	NR	NR	CWALT 2007-AL1 XP	COUNTRYWIDE	182605122	0.040493	MTS
24421131	022069AG3	84,508.18	OTHmj	WR	NR	[NULL]	***ALTOS HORNOS DE MEXICO	SERIES B	16859487	0.005013	TMS
10732361	02209S103	10,736,597.91	NR	[NULL]	[NULL]	[NULL]	ALTRIA GROUP INC	SPONSOF	531699	20.193000	TMS
8999380	022276109	409,788.58	NR	[NULL]	[NULL]	[NULL]	***ALUMINUM CORP CHINA LTD		23156	17.896000	TMS
32804311	023135106	7,611,106.58	NR	[NULL]	[NULL]	[NULL]	AMAZON.COM INC		100158	75.991000	TMS
18865871	02342J101	68,220.00	NR	[NULL]	NR	[NULL]	AMCOMP INC	NEW	5685	12.000000	TMS
23697211	02342TAD1	1,711,803.46	BBBmj	[NULL]	BBB	[NULL]	AMDOCS LTD		1763000	0.970961	TMS
1660587	023608102	897,304.23	NR	[NULL]	[NULL]	[NULL]	AMEREN CORP	SHR USD	21870	41.029000	TMS
7622857	02364W10E	14,617,276.10	NR	[NULL]	[NULL]	[NULL]	AMERICA MOVIL SAB DE 1 ADR REPR	20.00	311669	46.900000	TMS
14064451	02364WAF1	57,210.16	BBB+	A3	BBB+	A-	AMERICA MOVIL SAB DE CV 5.500% 201403		5875000	0.009738	TMS
14894331	02364WAJ4	49,060.65	BBB+	A3	BBB+	[NULL]	AMERICA MOVIL S A DE CV	SENIOR NO1	5425000	0.009043	TMS
9234242	02378JAT5	24,229,223.77	OTH	Caa1	CCC+	[NULL]	AMERICAN AIRLINE INC	SERIES 2001-1	45695000	0.530238	TMS
9234243	02378JAU2	152,536.19	OTH	CAA2	CCC+	[NULL]	AMERICAN AIRLINES INC		29145000	0.005234	TMS
19278471	023850100	1,116,911.10	NR	[NULL]	NR	[NULL]	AMERICAN APPAREL INC	SHR USD	125018	8.950000	TMS
31990521	02503X105	2,634,186.37	NR	[NULL]	NR	[NULL]	AMERICAN CAPITAL AGENCY CORP	COMM	147739	17.830000	TMS
15257711	025195207	2,550,529.47	NR	[NULL]	[NULL]	[NULL]	AMERICAN COMMERCIAL SHR	US1	249807	10.210000	TMS
260178	025537101	221,507.00	Bmj	[NULL]	B	[NULL]	AMERICAN ELECTRIC POWER CO INC		6196	35.750000	TMS
1636408	02553E106	3,947,384.54	NR	[NULL]	[NULL]	[NULL]	AMERICAN EAGLE OUTFISHR	USD	245897	16.063000	TMS
15482461	025676AE7	4,306.25	BBmj	[NULL]	BB+	[NULL]	AMERICAN EQUITY INVT LIFE HLDGCO	CON	500000	0.008613	TMS
31641361	025805ECN1	1,610,732.95	A	AA3	A+	[NULL]	AMERICAN EXPRESS BK FSB	MEDIUM T	1750000	0.920419	TMS
14789191	025816109	10,267,543.44	NR	[NULL]	[NULL]	[NULL]	***AMERICAN EXPRESS COMPANY	(GERM.	310761	33.040000	CHASE
11487651	025816AQ2	8,766,315.52	A	A1	A+	A+	AMERICAN EXPRESS CO		9850000	0.889981	TMS
17862231	0258M0BY4	650.66	A	AA3	A+	[NULL]	AMERICAN EXPRESS CR CORP	MEDIUM	70000	0.009295	TMS
8241711	025932104	605,385.07	NR	[NULL]	[NULL]	[NULL]	AMERICAN FINANCIAL GROUP INC		23293	25.990000	TMS
13351211	02660TAV5	1,624,882.86	AAA	AAA	AAA	NR	AHM 04-2	AMERICAN HOME MO	2000000	0.812441	MTS
13857191	02660TBL6	1,780,158.91	AAA	AAA	AAA	NR	AHM 04-3 II-A	AMERICAN HOME MC	2496000	0.713205	MTS
15186321	02660TDA8	15,591,347.25	AAA	AAA	AAA	NR	AHM 2005-1 1A2	AMERICAN HOME I	25000000	0.623654	MTS
16000671	02660TFEN6	110,024.86	AAA	AAA	AAA	NR	AHM 05-2 2A1	AMERICAN HOME M	145000	0.758792	MTS
16992231	02660TFX6	16,403,833.00	AAA	AAA	AAA	NR	AHM 2005-3 2A1	AMERICAN HOME I	19095000	0.859064	MTS
19572401	02660TJG9	198,000.00	AAAmj	NR	AAA	AAA	AHM 2006-1 2A3	AMERICAN HOME I	400000	0.495000	MTS
21077021	02660UAM1	5,999,235.60	AAA	AAA	AAA	NR	AHMA 2006-3 3A2	AMERICAN HOME	10000000	0.599924	MTS

539948	037604105	1,799,896.18	Bmj	[NULL]	B+	[NULL]	APOLLO GROUP INC-CL A	29845	60.715000	TMS
1207757	03760AAK7	48,000.04	BBB	BAA2	BBB+	[NULL]	GCB APOGENT TECHNOLO CONV BOND FR	25000	1.920002	TMS
1287634	03761U106	3,411,980.10	NR	[NULL]	NR	[NULL]	APOLLO INVESTMENT CORPORATION COM	199531	17.100000	TMS
8460851	037833100	77,974,609.19	NR	[NULL]	[NULL]	[NULL]	***APPLE COMPUTER INC COM NPV	582918	133.765000	TMS
2931076	037898AD5	87,027,675.00	BBB-	BAA3	BBB-	[NULL]	APPB 2007-1 A-2-II-X APPLEBEE'S ENT118405000	3297	0.735000	MTS
567510	037893108	60,246.08	Bmj	[NULL]	B	[NULL]	APRIA HEALTHCARE GROUP INC	3297	18.273000	TMS
3325828	038149100	208,380.90	Bmj	[NULL]	B+	[NULL]	APPLIED BIOSYSTEMS INC	6286	33.150000	TMS
3068796	03819M106	6,921.60	OTHmj	[NULL]	C	[NULL]	APPLIED ENERGETICS INC	6180	1.120000	TMS
1679870	03820C105	171,551.38	NR	[NULL]	[NULL]	[NULL]	APPLIED INDUSTRIAL TSHR USD	6314	27.170000	TMS
261515	038222105	14,075,801.37	Bmj	[NULL]	B	[NULL]	APPLIED MATERIALS INC	889916	15.817000	TMS
3439964	03832LKN0	997,613.92	A1	P1	A1+	[NULL]	C/P APRECO INC 4.2	1000000	0.997614	MTS
3627687	038336103	1,671,590.07	NR	[NULL]	[NULL]	[NULL]	APTARGROUP INC	40701	41.070000	TMS
1227289	03836W103	2,261,341.00	NR	[NULL]	[NULL]	[NULL]	AQUA AMERICA INC	125980	17.950000	TMS
1287225	038923108	366,424.80	NR	[NULL]	NR	[NULL]	ARBOR REALTY TRUST INC	35924	10.200000	TMS
2235013	039380100	5,753,331.55	NR	[NULL]	[NULL]	[NULL]	ARCH COAL INC SHR USD	151839	37.891000	TMS
2273658	03938L104	3,970,204.56	NR	[NULL]	[NULL]	[NULL]	***ARCELOMITTAL SA LUXEMBOURGNEW	70755	55.112000	TMS
2762854	039483AW1	6,350,736.70	Amj	[NULL]	A	[NULL]	ARCHER DANIELS MIDLAND CO SR NT C	7617000	0.833758	TMS
1409008	039762109	130,680.00	NR	[NULL]	[NULL]	[NULL]	ARDEN GROUP INC -CL A	750	174.240000	TMS
1296724	04010L103	924,191.82	NR	[NULL]	NR	[NULL]	ARES CAPITAL CORPORATION	77403	11.940000	TMS
2072248	04012MAP4	455,156.25	AAAm	AA1	AAA	[NULL]	ARSI 2006-M1 A2B ARGENT SECURI	500000	0.910313	MTS
2820373	04012VAC3	429,555.00	AA	AA2	AA	[NULL]	ARGES XI CLO LTD SERIES 2007-12A	52500000	0.008182	TMS
4763310	040149106	1,100,743.20	NR	[NULL]	[NULL]	[NULL]	ARGON ST INC SHR USD	42320	26.010000	TMS
4796900	04114293R0	883.93	AAAmj	[NULL]	NR	[NULL]	ARLINGTON CNTY VA GVO PUB IMPTR/MD	86500	0.010219	TMS
2191529	04247X102	0.25	NR	[NULL]	NR	[NULL]	ARMSTRONG WORLD INDUSTRIES INCR/MT	245679	0.000000	TMS
1354214	04269E107	607,521.32	NR	[NULL]	[NULL]	[NULL]	ARQUE INC	201166	3.020000	TMS
8774230	04269Q100	492,791.58	AAA	AAA	AAA	[NULL]	ARRIS GROUP INC SHR USD	53881	9.180000	TMS
2308456	04269QAC4	11,306.73	NR	[NULL]	[NULL]	[NULL]	ARRIS GROUP INC SR NT CONV	1344999	0.008407	TMS
2414975	043176106	1,130,613.75	NR	[NULL]	NR	[NULL]	ARUBA NETWORKS INC	215355	5.250000	TMS
9469562	043436104	98,371.00	NR	[NULL]	[NULL]	[NULL]	ASBURY AUTOMOTIVE GROUP	7567	13.000000	TMS
2116368	043635101	365,547.00	NR	[NULL]	NR	[NULL]	ASCENT SOLAR TECHNOLOGIES INC	52221	7.000000	TMS
1159553	044103109	86,086.80	NR	[NULL]	NR	[NULL]	ASHFORD HOSPITALITY TR INC COM SHS	21256	4.050000	TMS
1268336	04542BCJ9	1,064,000.00	AAA	AAA	AAA	[NULL]	ABFC 2003-AHL1 A1 ASSET BACKED	1520000	0.700000	MTS
1190244	04543P100	57,152.40	NR	[NULL]	NR	[NULL]	ASSET ACCEPTANCE CAPITAL CORP	4910	11.840000	TMS
1679393	045487105	342,360.00	NR	[NULL]	[NULL]	[NULL]	ASSOCIATED BANC-CORPSHR US	14265	24.000000	TMS
1195841	046079RU5	1,654.16	Amj	AA3	NR	[NULL]	ASSOCIATION CNTY COMMRS GA LEASIN	165000	0.010025	TMS
1357833	04621X108	3,069,284.54	NR	[NULL]	[NULL]	[NULL]	ASSURANT INC	60049	51.113000	TMS
515685	046265104	551,096.43	Bmj	[NULL]	B+	[NULL]	ASTORIA FINANCIAL CORP	25867	21.305000	TMS
2771405	046353AB4	97,767.82	A	A1	AA-	[NULL]	ASTRAZENECA PLC 5.900% 20170915	9580000	0.010205	TMS
2771405	046353AD0	16,373.40	A	A1	AA-	[NULL]	ASTRAZENECA PLC 6.450% 20370915	1650000	0.010563	TMS
2794901	04685W103	2,020,408.86	NR	[NULL]	[NULL]	[NULL]	ATHENAHEALTH INC SHR USD	57693	35.020000	TMS
1455349	047439AC8	205,082.00	NR	[NULL]	[NULL]	[NULL]	ATHEROGENICS INC CONV NT 144A	4100000	0.050020	TMS
1600202	047439AD6	305,172.02	NR	[NULL]	[NULL]	[NULL]	ATHEROGENICS INC CONV	6101000	0.050020	TMS
2431755	048556203	-	NR	[NULL]	[NULL]	[NULL]	ATLANTIC GULF COMMUNITIES CORP20% C	33652	-	TMS
2836435	049079205	11,461.39	NR	[NULL]	[NULL]	[NULL]	ATLANTIC TELE-NETWORKSHR US	397	28.870000	TMS
1304134	049167109	26,421,016.32	NR	[NULL]	NR	[NULL]	ATLAS AMERICA INC	854496	30.920000	TMS

1655995	049303100	7,282.00	NR	[NULL]	[NULL]	[NULL]	ATLAS ENERGY RESOURC	SHR	NF	275	26,480,000	TMS
5537226	049392103	7,148,850.82	NR	[NULL]	[NULL]	[NULL]	ATLAS PIPELINE PARTNLP	USD		292267	24,460,000	TMS
2068935	04939R108	3,190,738.79	NR	NR	[NULL]	[NULL]	ATLAS PIPELINE HLDGS L P	UNITS REPS		129023	24,730,000	TMS
262833	049513104	132,196.35	B-mj	[NULL]	[NULL]	[NULL]	ATMEL CORP			34816	3,797,000	TMS
2089872	050095108	674,132.79	NR	[NULL]	[NULL]	[NULL]	ATWOOD OCEANICS INC	SHR	USD	18066	37,315,000	TMS
1586358	050732AB2	26,647.50	NR	[NULL]	[NULL]	[NULL]	AUDIOCODES LTD CONV BOND	FRN 09Nov		2805000	3,009,500	TMS
2615760	052660107	121,803.95	NR	NR	[NULL]	[NULL]	AUTHEMTEC INC			56653	2,150,000	TMS
262920	053015103	2,890,378.99	Amj	A+	[NULL]	[NULL]	AUTOMATIC DATA PROCESSING INC			66473	43,482,000	TMS
302527	05329W102	1,594,199.56	B-mj	B-	[NULL]	[NULL]	AUTOMATION INC	SHR	USD	120009	13,284,000	TMS
262977	053332102	4,875,914.08	Bmj	B+	[NULL]	[NULL]	AUTOZONE INC			37936	128,530,000	TMS
8358867	053484101	6,351,867.93	NR	[NULL]	[NULL]	[NULL]	AVALONBAY COMMUNITIES INC			68307	92,990,000	TMS
3402723	05348W307	78,930.80	B-mj	B-	[NULL]	[NULL]	AVANEX CORPORATION	NEW		18356	4,300,000	TMS
262997	053494100	992,714.96	Bmj	B	[NULL]	[NULL]	AVATAR HOLDINGS INC			26318	37,720,000	TMS
263006	053611109	2,930,906.00	BBB+mj	A-	[NULL]	[NULL]	AVERY DENNISON CORP			63500	46,156,000	TMS
1701375	05379B107	6,561.80	NR	[NULL]	[NULL]	[NULL]	AVISTA CORP	SHR	USD	301	21,800,000	TMS
3111372	053807AL7	631,370.31	BBB-	BBB-	[NULL]	[NULL]	AVNET INC			634000	0,995,852	TMS
263066	054303102	1,721,190.11	Amj	A	[NULL]	[NULL]	AVON PRODUCTS INC			43089	39,945,000	TMS
6562740	054540109	870,804.27	NR	NR	[NULL]	[NULL]	AXCELIS TECHNOLOGIES INC			570645	1,526,000	TMS
1947547	055189203	1,397.95	Amj	A	[NULL]	[NULL]	BAC CAPITAL TRUST X	6.25% CUM PF		73	19,150,000	TMS
1002972	05518E202	158,720.00	BBB+mj	A-	[NULL]	[NULL]	BAC CAPITAL TRUST III	7% TRUST PFD		8000	19,840,000	TMS
2568666	05522NAAE	83,612,145.65	AAA	AAA	[NULL]	[NULL]	BA COVERED BOND ISSUER			80200000	1,042,545	MTS
2364485	05523QAA7	389,500.00	BBB-mn	NR	[NULL]	[NULL]	BAFCN 2007-1 N1	BANC OF AMERIC		7790000	0,050,000	MTS
8986882	05523UAAE	423.76	BBB+mj	BBB+	[NULL]	[NULL]	BAE SYSTEM HOLDING INC			40000	0,010,594	TMS
5448257	05541T101	24,234.96	NR	NR	[NULL]	[NULL]	ESPEED INC	CL A		2514	9,640,000	TMS
4176331	055622104	1,149,513.48	NR	NR	[NULL]	[NULL]	BP PLC-SPONS ADR			22338	51,460,000	TMS
3111373	05564EBHE	1,483,260.00	BBBmn	[NULL]	[NULL]	[NULL]	BRE PROPERTIES INC			1597000	0,928,779	TMS
3191007	05567LTW7	2,869,604.00	AA	AA	[NULL]	[NULL]	BNP PARIBAS 0.000% 20100429 SERIES# BS			3020000	0,950,200	TMS
2987896	05570GAD1	44,264,550.00	AAAmj	AAA	[NULL]	[NULL]	BNCMT 2007-4 A4	BNC MORTGAGE		80481000	0,550,000	MTS
2994000	05570GAW	845,201.23	AAAmj	AAA	[NULL]	[NULL]	BNCMT 2007-4 A3B	BNC MORTGAGE		75129000	0,011,250	MTS
3092946	056166AC5	17,792,000.00	AA	AA	[NULL]	[NULL]	BABSON LOAN OPPORTUNITY CLO LTD FRI			20000000	0,889,600	ITS
1642362	056752108	27,189,721.44	NR	[NULL]	[NULL]	[NULL]	***BAIDU.COM INC	SPONSORED ADI		98640	27,564,600	TMS
263770	058498106	2,134,735.05	Bmj	B+	[NULL]	[NULL]	BALL CORP			50675	42,126,000	TMS
3044873	0591327T1	2,434.46	AAA	AAA	[NULL]	[NULL]	BALTIMORE CNTY MD GO BDS 2008 GO			230000	0,010,585	TMS
2289805	059460303	23,169,336.10	NR	[NULL]	[NULL]	[NULL]	***BANCO BRADESCO S A	SPONSORED		1554989	14,900,000	TMS
2639741	05946KAA9	2,822,457.50	AAA	AAA	[NULL]	[NULL]	BANCO BILBAO VIZCAYA ARGENTARI			257500000	0,010,981	TMS
1526863	05946XRV7	936,687.38	AAA	AAA	[NULL]	[NULL]	BAFC 2005-B 2A1	BANC OF AMERIC.		1300000	0,720,829	MTS
1527776	05948KYR4	7,363,093.47	AAAmn	NR	[NULL]	[NULL]	BOAA 2005-3 2A1	BANC OF AMERIC.		8293000	0,887,869	MTS
1163084	05948XTD3	4,790,365.37	AAAmn	NR	[NULL]	[NULL]	BOAMS 2003-H 1A1	BANC OF AMERIC.		6700000	0,714,980	MTS
1317464	05949AGR1	213,013.94	AAAmn	NR	[NULL]	[NULL]	BOAMS 2004-E 1A1	BANC OF AMERIC.		300000	0,710,046	MTS
1318737	05949AHA1	339,487.32	AAAmn	NR	[NULL]	[NULL]	BOAMS 2004-E 2A6	BANC OF AMERIC.		575000	0,590,413	MTS
1428778	05949AXG1	527,515.03	AAAmn	NR	[NULL]	[NULL]	BOAMS 2004-K 2A1	BANC OF AMERIC.		750000	0,703,353	MTS
2500150	05952FAX1	5,834.40	OTHmn	NR	[NULL]	[NULL]	BOAMS 2007-2 B3	BANC OF AMERIC		204000	0,028,600	MTS
1956943	05961W105	218,676.96	NR	[NULL]	[NULL]	[NULL]	***BANCO MACRO S A	SPONSORED A		13032	16,780,000	TMS
3121466	05968L102	124,567.20	NR	[NULL]	[NULL]	[NULL]	***BANCOLOMBIA SA	SPONSORED A		4266	29,200,000	TMS
4647441	060505104	3,631,580.80	NR	[NULL]	[NULL]	[NULL]	BANK OF AMERICA CORP			133514	27,200,000	CHASE

30230821 0605050582	72,494,420.68	A	A1	A	A+	A	[NULL]	A	[NULL]	BANK OF AMERICA	7.25% NON CUM	91289	794,120,000	TMS
22262801 06050505815	107,910.00	Amj	[NULL]	A	A	[NULL]	[NULL]	A	[NULL]	BANK AMER CORP	DEPOSITARY S	9000	11,990,000	TMS
30202471 06050505DT8	53,221.96	A	A1	A	A	A	[NULL]	A	[NULL]	BANK OF AMERICA CORP		70000	0,760,314	TMS
22271031 0605050AAJ2	1,995,334.99	AAmm	AAA	NR	NR	[NULL]	[NULL]	AAA	[NULL]	BOAA 2006-8 XIO	BANC OF AMERIC	11648230	0,171,299	MTS
13082001 0639040106	111,724.34	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	BANK OF THE OZARKS		3611	30,940,000	TMS
263967 064058100	32,258,071.20	BBB+mj	[NULL]	A-	A-	[NULL]	[NULL]	[NULL]	[NULL]	BANK OF NEW YORK MELSHR	USD	734808	43,900,000	TMS
5700559 06505050CV5	1,762.95	A	AA2	AA+	AA+	[NULL]	[NULL]	A+	[NULL]	BANKAMERICA CORP-CORP BOND		175000	0,010,074	TMS
1658706 06552V109	92,312.72	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	BANNER CORP	SHR	5272	17,510,000	TMS
264158 067383109	5,106,534.75	BBB+mj	[NULL]	A-	A-	[NULL]	[NULL]	[NULL]	[NULL]	C R BARD INC	USD	51750	98,677,000	TMS
21753691 06739FEY3	5,494,813.93	A	AA1	A+	A+	[NULL]	[NULL]	AA-	[NULL]	***BARCLAYS BK PLC	144A PERPETU	7840000	0,700,869	TMS
27949201 06739GAD1	9,219,927.42	A	AA3	A+	A+	[NULL]	[NULL]	AA-	[NULL]	BARCLAYS BANK PLC	VARIABLE RATE BON	11706000	0,787,624	TMS
31607781 06739H362	339,476.00	A	AA3	A+	A+	[NULL]	[NULL]	AA-	[NULL]	***BARCLAYS BK PLC	8.125% PERP N	18500	18,350,000	TMS
27793901 06739H776	65,400.00	Amj	[NULL]	A+	A+	[NULL]	[NULL]	[NULL]	[NULL]	***BARCLAYS BK PLC	ADR PFD SHS	4000	16,350,000	TMS
31844751 06739HAAE	2,322,136.14	A	AA2	A+	A+	[NULL]	[NULL]	AA-	[NULL]	BARCLAYS BANK PLC	VARIABLE RATE BON	2774000	0,837,107	TMS
20705171 0675111105	476,966.00	NR	[NULL]	NR	A+e	[NULL]	[NULL]	[NULL]	[NULL]	BARE ESCENTUALS INC		43400	10,930,000	CHASE
564245 067901108	8,198,587.72	BBB+mj	[NULL]	A-	NR	[NULL]	[NULL]	[NULL]	[NULL]	***BARRICK GOLD CORP COM	NPV (SICC	258651	31,673,000	TMS
28377901 0681675Z9	2,150.89	A	A2	AAA	AAA	[NULL]	[NULL]	[NULL]	[NULL]	BARNSTABLE MASS G O MUN PURP LN 200		210000	0,010,385	TMS
8286037 068306109	11,907,589.15	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	BARR PHARMACEUTICALS INC		182246	65,338,000	TMS
284314 070203104	43,223.30	B-mj	[NULL]	B-	B-	[NULL]	[NULL]	[NULL]	[NULL]	BASSETT FURNITURE INDS INC		4526	9,550,000	TMS
28439511 071707AN3	98,385.60	OTH	CAA1	B	B	[NULL]	[NULL]	[NULL]	[NULL]	BAUSCH & LOMB INC		9552000	0,010,300	TMS
284359 071813109	5,980,221.61	Bmj	[NULL]	B+	B+	[NULL]	[NULL]	[NULL]	[NULL]	BAXTER INTERNATIONAL INC		50228	66,279,000	TMS
448149 073302101	184,388.21	B-mj	[NULL]	B-	B-	[NULL]	[NULL]	[NULL]	[NULL]	SE AEROSPACE INC		9035	20,406,000	TMS
8496010 0736531U2	2,596.15	Amj	A2	NR	NR	[NULL]	[NULL]	[NULL]	[NULL]	BEACON N Y G/O PUB IMPT	BK-QLFD	250000	0,010,385	TMS
5266030 07383GAX4	11,085,399.72	AAmm	AAA	AAA	AAA	[NULL]	[NULL]	AAA	AAA	BSABS 99-2 AV1B ASSET BACK SECBEAR S		12258000	0,904,340	MTS
14308281 07384M5Y4	143,125.02	AAA	AAA	AAA	AAA	[NULL]	[NULL]	NR	NR	BSARM 2004-10 12A5	BEAR STEARNS	200000	0,715,625	MTS
12265791 07384MSH1	603,866.90	AAA	AAA	AAA	AAA	[NULL]	[NULL]	NR	NR	BSARM 2002-11 1A1	BEAR STEARNS	800000	0,754,584	MTS
12265791 07384MSJ2	2,291,025.40	AAA	AAA	AAA	AAA	[NULL]	[NULL]	NR	NR	BSARM 2002-11 1A2	BEAR STEARNS	3000000	0,753,675	MTS
12767921 07386HCH1	862,500.00	AAA	AAA	AAA	AAA	[NULL]	[NULL]	NR	NR	BALTA 2003-3 3A	BEAR STEARNS A	1500000	0,575,000	MTS
19615611 07386HF71	1,411,448.30	AAA	AAA	AAA	AAA	[NULL]	[NULL]	NR	NR	BALTA 2006-2 23A1	BEAR STEARNS A	1905000	0,740,918	MTS
12788511 07386HGN1	20,220,128.65	AAA	AAA	AAA	AAA	[NULL]	[NULL]	NR	NR	BALTA 2004-2 1A3	BEAR STEARNS A	27001717	0,748,848	MTS
23749781 07386HKS1	1,933,145.62	AAA	AAA	AAA	AAA	[NULL]	[NULL]	NR	NR	BALTA 2004-8 1A	BEAR STEARNS A	2800000	0,690,409	MTS
14318431 07386HNQ1	3,507,399.00	AAA	AAA	AAA	AAA	[NULL]	[NULL]	NR	NR	BALTA 2004-12 1A1	BEAR STEARNS A	5000000	0,701,480	MTS
15512591 07386HTR2	9,295,440.00	AA	AA2	AA+	AA+	[NULL]	[NULL]	NR	NR	BALTA 2005-4 2M2	BEAR STEARNS A	16599000	0,560,000	MTS
23685911 07386XAZ9	20,645.00	B	B1	AA+	AA+	[NULL]	[NULL]	NR	NR	BALTA 2007-1 2B1	BEAR STEARNS A	4129000	0,005,000	MTS
17305911 073879V21	940,000.00	AAmm	NR	AAA	AAA	[NULL]	[NULL]	AAA	AAA	BSABS 2005-CL1 A2	BEAR STEARNS	1000000	0,940,000	MTS
23262961 07387QAN1	2,276,500.00	B	B1	AAA	AAA	[NULL]	[NULL]	NR	NR	BALTA 2006-8 2A2	BEAR STEARNS A	18212000	0,125,000	MTS
23693111 07401MAH1	147,408.35	B	B1	AAA	AAA	[NULL]	[NULL]	NR	NR	BSMF 2007-AR1 2A4	BEAR STEARNS	1272921	0,115,803	MTS
23263021 07401NAQ1	34,362.87	BBB+	BAA1	AAA	AAA	[NULL]	[NULL]	NR	NR	BSMF 2006-AR5 2A2	BEAR STEARNS	296735	0,115,803	MTS
3081623 075811109	2,865,240.88	BBB+mj	[NULL]	A-	A-	[NULL]	[NULL]	[NULL]	[NULL]	BECKMAN COULTER INC	144A CONVE	41358	69,279,000	TMS
22717471 075811AC3	2,897,417.99	BBB-	BAA3	BBB	BBB	[NULL]	[NULL]	[NULL]	[NULL]	BECKMAN COULTER INC		2650000	1,093,365	TMS
31113731 075811AD1	331,289.68	BBBmm	[NULL]	BBB	BBB	[NULL]	[NULL]	BBB	BBB	BECKMAN COULTER INC		303000	1,093,365	TMS
264532 075887109	3,280,412.25	Amj	[NULL]	A	A	[NULL]	[NULL]	[NULL]	[NULL]	BECTON DICKINSON & CO		41175	79,670,000	TMS
447730 075896100	2,004,308.44	BBB+mj	[NULL]	A-	A-	[NULL]	[NULL]	[NULL]	[NULL]	BED BATH & BEYOND INC		65672	30,520,000	TMS
416421 079867AN7	1,740,665.47	A	A2	A	A	[NULL]	[NULL]	A	A	BELLSOUTH TELECOMMUNICATIONS I		2000000	0,870,333	TMS
264830 084670108	279,999.97	Bmj	[NULL]	B	B	[NULL]	[NULL]	[NULL]	[NULL]	BERKSHIRE HATHAWAY INC-DEL	CLA	28	#####	TMS

591070	084670207	5,253,000.00	Bmj	[NULL]	[NULL]	B	[NULL]	BERKSHIRE HATHAWAY INC	CLB	1236	#####	TMS
264882	086516101	15,271,880.61	Bmj	[NULL]	[NULL]	B+	[NULL]	BEST BUY COMPANY INC		370407	41.230000	TMS
2039822	088837200	389,028.55	NR	[NULL]	[NULL]	NR	[NULL]	BIDZ COM INC		39713	9.796000	TMS
13055661	08915P101	180,030.40	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIG 5 SPORTING GOODS CORP		16984	10.600000	TMS
8102330	089302103	3,549,130.55	B-mj	[NULL]	[NULL]	B-	[NULL]	BIG LOTS INC		110945	31.990000	TMS
3318297	090613AE0	21,071,228.08	OTH	CAA1	[NULL]	B-	[NULL]	BIOMET INC 11.625% 20171015		20648000	1.020467	TMS
1956909	09061GAC1	46,178.45	OTHmj	[NULL]	[NULL]	CCC	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		25000	1.847138	TMS
2095996	09062X103	6,339,277.88	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		139724	45.370000	TMS
1354082	09063H107	898,101.36	NR	[NULL]	[NULL]	NR	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		32682	27.480000	TMS
2375191	09064M105	3,143,068.60	NR	[NULL]	[NULL]	NR	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		616286	5.100000	TMS
1897108	09064X101	386,740.00	NR	[NULL]	[NULL]	NR	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		38674	10.000000	TMS
2757822	09065G107	1,631,301.84	NR	[NULL]	[NULL]	NR	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		384741	4.240000	TMS
265252	091797100	2,046,302.83	Bmj	[NULL]	[NULL]	B+	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		30953	66.110000	TMS
1326811	091935502	293,270.40	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		6800	43.128000	TMS
1679988	092113109	1,216,611.04	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		34504	35.260000	TMS
5216253	09247X101	4,772,322.44	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		23033	207.195000	TMS
2510475	09253U108	59,069,401.17	NR	[NULL]	[NULL]	NR	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		3486566	16.942000	TMS
2188890	09256A109	13,500.00	AAAmj	[NULL]	[NULL]	AAA	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		1000	13.500000	TMS
2187866	09256C105	716,476.32	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		65016	11.020000	TMS
4987250	093679108	438,383.79	OTHmj	[NULL]	[NULL]	C	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		203332	2.156000	TMS
1316966	09534T1508	2,227,965.74	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		141638	15.730000	TMS
1925532	096627104	3,358,239.63	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		191571	17.530000	TMS
1479519	097023105	21,065,065.07	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		363385	57.969000	TMS
3083555	09746Y105	194,405.15	NR	[NULL]	[NULL]	NR	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		204637	0.950000	TMS
4395104	099724106	8,014,407.18	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		217842	36.790000	TMS
9251587	1008524D1	1,274.26	AA	AA1	[NULL]	AA+	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		118800	0.010726	TMS
2907600	101119AC9	25,900.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		2800000	0.009250	TMS
2193080	101121101	5,526,722.60	BBB+mj	[NULL]	[NULL]	A-	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		81875	89.320769	TMS
447155	101137107	398,818.14	OTHmj	[NULL]	[NULL]	C	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		29787	13.369000	TMS
9567483	102175AB2	9,814,316.73	OTH	CAA2	[NULL]	CCC+	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		17517000	0.560274	TMS
265775	105097505	0.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		5000	0.000000	TMS
5261487	105756AJ9	98,725.00	BBB-mm	BA1	[NULL]	BBB-	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		8975000	0.011000	TMS
2261701	105756BM1	141,750.00	BBB-mm	BA1	[NULL]	BBB-	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		15000000	0.009450	TMS
3445206	10782TAY5	1,487.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		1487	1.000000	MTS
2147593	109178103	1,564,151.18	B-mj	[NULL]	[NULL]	B-	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		118974	13.147000	TMS
1687925	109541103	108,040.27	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		5395	20.026000	TMS
2024655	110122108	7,190,686.88	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		349232	20.590000	TMS
1892976	110394103	1,799,847.48	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		44364	40.570000	TMS
1702954	110448107	178,151.85	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		2657	67.050000	TMS
2432272	11133T103	329,586.75	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		20535	16.050000	TMS
4661896	111621306	1,097,976.60	NR	[NULL]	[NULL]	NR	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		168660	6.510000	CHASE
1759578	112463104	1,060,007.92	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		45692	23.198983	TMS
8474850	112585104	307,113.25	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		11433	26.862000	TMS
1087965	112900105	361,944.11	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		19703	18.370000	TMS
1070586	11373M107	159,288.68	NR	[NULL]	[NULL]	[NULL]	[NULL]	BIOMARIN PHARMACEUTI CONV BOND 2.5		12652	12.590000	TMS

4595885	115236101	1,559,735.10	Amj	[NULL]	A+	[NULL]	[NULL]	[NULL]	BROWN & BROWN INC	67521	23,100,000	TMS
266047	115637209	3,668,413.52	Amj	[NULL]	A	[NULL]	[NULL]	[NULL]	BROWN FORMAN CORP-CL B	52049	70,480,000	TMS
1934432	115736100	5,641,574.80	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	BROWN SHOE COMPANY	198647	28,400,000	TMS
3592017	118230101	12,065,375.25	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	BUCKEYE PARTNERS LP LP	282231	42,750,000	TMS
1659679	118255108	28,986.05	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	BUCKEYE TECHNOLOGIESHR	3273	8,850,000	TMS
2273646	118440106	8,235,092.88	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	BUCKLE INC/THE SHR	131467	62,640,000	TMS
1306671	118759109	335,376.96	NR	[NULL]	NR	[NULL]	[NULL]	[NULL]	BUCKEYE INTERNATIONAL INC	7433	45,120,000	TMS
1175968	119848109	1,809,993.90	NR	[NULL]	NR	[NULL]	[NULL]	[NULL]	BUFFALO WILD WINGS INC	44913	40,300,000	TMS
572970	12189T104	3,938,182.75	BBB+mi	[NULL]	A-	[NULL]	[NULL]	[NULL]	BURLINGTON NORTHERN SANTA FE CORP	39971	98,526,000	TMS
2618561	12477X106	582,569.10	NR	[NULL]	NR	[NULL]	[NULL]	[NULL]	CAI INTERNATIONAL INC COM	50835	11,460,000	TMS
1786768	124857202	3,509,504.78	B-mj	[NULL]	B-	[NULL]	[NULL]	[NULL]	CBS CORP	223949	15,671,000	TMS
2365962	1248MGAK	2,839,720.00	AAA	[NULL]	AAA	[NULL]	[NULL]	[NULL]	CBASS 2007-CB1 AF2	4300000	0,660,400	MTS
2150539	1248PBAM	10,607,300.00	Bmm	[NULL]	NR	[NULL]	[NULL]	[NULL]	CBASS 2006-MH1 B3	19286000	0,550,000	MTS
1631916	125151100	78,155.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	***CE FRANKLIN LTD	12250	6,380,000	TMS
1644663	125269100	18,073,842.90	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	CF INDUSTRIES HOLDINGSHR	164757	109,700,000	CHASE
1710173	12541W203	9,417,588.54	Amj	[NULL]	A+	[NULL]	[NULL]	[NULL]	C H ROBINSON WORLDWIDE INC NEW	179931	52,340,000	TMS
2454464	125438AA9	364,826.29	BBB-	[NULL]	A	[NULL]	[NULL]	[NULL]	CWHL 2007-HYB2 1A	511000	0,713,359	MTS
2153037	12543UAJ1	2,914,258.80	Amn	[NULL]	NR	[NULL]	[NULL]	[NULL]	CWHL 2006-15 M	8978000	0,324,600	MTS
2569887	12545CBC3	1,945,992.75	Amn	[NULL]	NR	[NULL]	[NULL]	[NULL]	CWHL07-10 M	12675000	0,153,530	MTS
2559887	12545CDB1	372,762.00	BBmm	[NULL]	NR	[NULL]	[NULL]	[NULL]	CWHL07-10 B1	3900000	0,095,580	MTS
2559887	12545CBEE	157,657.50	OTHmm	[NULL]	NR	[NULL]	[NULL]	[NULL]	CWHL07-10 B2	2275000	0,069,300	MTS
8775053	125509BG3	501,336.81	BBB+mm	[NULL]	BBB+	[NULL]	[NULL]	[NULL]	CIGNA CORP	490000	1,023,136	TMS
3099035	125509BK4	1,925,784.72	BBB	[NULL]	BBB+	[NULL]	[NULL]	[NULL]	CIGNA CORP	1970000	0,977,546	TMS
9882066	125581108	1,432,636.72	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	CIT GROUP INC	228130	6,279,914	TMS
1637649	125581207	480.00	BBB-mj	[NULL]	BBB-	[NULL]	[NULL]	[NULL]	CIT GROUP INC NEW	60	8,000,000	TMS
1753114	125581AS7	10,126.45	BBB+	[NULL]	A-	[NULL]	[NULL]	[NULL]	CIT GROUP INC NEW	1030000	0,009,832	TMS
9723277	12558MAG	5,595,534.38	AAA	[NULL]	AAA	[NULL]	[NULL]	[NULL]	CIT GROUP INC NEW	5000000	0,932,569	TMS
2944761	12561E105	14,515.34	NR	[NULL]	AAA	[NULL]	[NULL]	[NULL]	CIT 2002-1 AF6	1174	12,364,000	TMS
4865396	12561W102	242,185.72	Bmj	[NULL]	B+	[NULL]	[NULL]	[NULL]	CLECO CORP HLDGS NEW	8917	27,160,000	TMS
9882068	12572Q105	5,757,106.96	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	CME GROUP INC	17897	321,680,000	CHASE
1690203	125896100	801,437.76	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	CMS ENERGY CORP	64528	12,420,000	TMS
1392035	125902106	104,762.79	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	CPI CORP	7743	13,530,000	TMS
1284946	125906107	396,438.12	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	CSS INDUSTRIES INC	14859	26,680,000	TMS
8358869	126132109	556,320.96	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	CNOOC LTD-ADR	4953	112,320,000	TMS
1370366	126153105	376,604.85	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	***CPFL ENERGIA S A	7815	48,190,000	TMS
1762125	126164BA9	9,440,630.00	Aamm	[NULL]	AA	[NULL]	[NULL]	[NULL]	COMM 2005-FL11 F	10000000	0,944,063	MTS
2186189	12627HAT7	3,013,661.42	AAA	[NULL]	AAA	[NULL]	[NULL]	[NULL]	CSAB 2006-2 A1C	3815000	0,789,951	MTS
1429536	126349AB5	8,222,061.96	Bmj	[NULL]	NR	[NULL]	[NULL]	[NULL]	CSG SYS INTL INC	9347445	0,879,605	TMS
2839405	12662P108	800,650.20	NR	[NULL]	NR	[NULL]	[NULL]	[NULL]	CVR ENERGY INC	66444	12,050,000	TMS
613471	126650100	42,306,461.15	Amj	[NULL]	A	[NULL]	[NULL]	[NULL]	CVS CAREMARK CORPORATION	1175604	35,967,000	TMS
1127862	126667AD6	675,049.20	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	CV THERAPEUTICS INC	720000	0,937,568	TMS
1432856	126667AF1	4,601,883.29	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	CV THERAPEUTICS INC	5373539	0,856,344	TMS
1608863	126667AG9	3,574,495.62	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	CV THERAPEUTICS INC	4888000	0,731,280	TMS
1753533	126670GT9	8,599,000.00	AAA	[NULL]	AAA	[NULL]	[NULL]	[NULL]	CWL 2005-13 AF6	10000000	0,659,900	MTS
1786969	126670JP4	7,961,666.40	AAA	[NULL]	AAA	[NULL]	[NULL]	[NULL]	CWHL 2005-HYB9 CWHLM	10500000	0,758,253	MTS

32004831	126670YG7	1,085,936.45	AAA	AAA	NR	CWL 2006-5 2A2	COUNTRYWIDE AS	1143091	0.950000	MTS
13685291	12667FSH9	31,180,258.86	AAA	AAA	AAA	CWALT 2004-J8 2A1	COUNTRYWIDE	41285000	0.755244	MTS
16747271	12667G5Z2	546,815.63	AAAmm	NR	AAA	CWALT 2005-43 4A1	COUNTRYWIDE	730000	0.749063	MTS
22632921	12668RAG1	6,542,690.11	AAA	AAA	NR	CWALT 2006-0A19 XP	COUNTRYWIDE	18865000	0.034575	MTS
22625361	12668RAK4	217,574.40	B3	BB	NR	CWALT 2006-0A19 M2	CWALT	8499000	0.025800	MTS
17063741	12669ALU0	101,906.42	AAAmm	NR	AAA	CWHL 2006-22 2A1	COUNTRYWIDE	140000	0.727303	MTS
19607601	12669AY28	9,700,000.00	AAAmm	NR	AAA	CWHL 2006-9 A17	COUNTRYWIDE H	20000000	0.485000	MTS
19598661	12669AZ68	9,063,120.00	AAA	AAA	NR	CWHL 2006-0A2 X1P	COUNTRYWIDE	27500000	0.032957	MTS
85963961	12669B2W1	478,996.67	AAA	AAA	NR	CWHL 2001-HYB1 1A1	COUNTRYWIDE	680000	0.704407	MTS
10982851	12669EBX3	1,182,282.54	BBm	NR	NR	CWALT 03-19 B3	COUNTRYWIDE A1	1744500	0.677720	MTS
12216951	12669EF27	134,812.38	AAA	AAA	NR	CWHL 2003-49 A5	COUNTRYWIDE H	200000	0.674062	MTS
12080001	12669FJD6	303,077.69	AAA	AAA	NR	CWHL 2003-60 2A1	COUNTRYWIDE	425000	0.713124	MTS
13626881	12669FL68	224,960.00	AAA	AAA	NR	CWHL 2004-15 5A	COUNTRYWIDE H	400000	0.552400	MTS
16399441	12669G6K2	511,565.63	AAA	AAA	NR	CWHL 2005-HYB5 4A1	COUNTRYWIDE	705000	0.725625	MTS
14530721	12669GHY1	857,480.31	AAA	AAA	NR	CWHL 2004-28 1A1	COUNTRYWIDE	1220000	0.702853	MTS
268884	127055101	457,666.25	AA	AA	[NULL]	CABOT CORP		14645	31.250000	TMS
9403344	127190304	388,569.32	NR	[NULL]	[NULL]	CACI INTERNATIONAL INC-CLA		8278	46.940000	TMS
32108391	12721E102	644,725.42	NR	[NULL]	[NULL]	**CADBURY PLC	SPONSORED ADI	13877	46.460000	TMS
266922	127387108	1,805,578.08	B-m	[NULL]	[NULL]	CADENCE DESIGN SYSTEMS INC		251824	7.170000	CHASE
27132921	127387AC2	180,958.44	NR	[NULL]	[NULL]	CADENCE DESIGN SYS INC	CONV 144A	235000	0.770036	TMS
27138011	127387AF5	895,670.84	NR	[NULL]	[NULL]	CADENCE DESIGN SYSTEM INC	SR NT CV 1	1298000	0.690039	TMS
21535761	127387T00	322,957.25	NR	[NULL]	[NULL]	CADENCE PHARMACEUTICALS INC		30905	10.450000	TMS
16174851	127914AB5	4,248,742.31	NR	NR	[NULL]	CAL DIVE INTL INC	SR NT CONV	3910000	1.066635	TMS
22664231	12802T101	257,891.85	NR	NR	[NULL]	CAL DIVE INTL INC		25815	9.990000	CHASE
13712731	12811R104	196,030.74	NR	NR	[NULL]	CALAMOS ASSET MGMT INC	CLA	10326	18.990000	TMS
12575151	128125101	286,238.52	NR	[NULL]	[NULL]	CALAMOS STRATEGIC TOTAL RETURNFUND		31874	8.980000	TMS
94040651	128246105	776.62	NR	[NULL]	[NULL]	CALAVO GROWERS INC	SHR	58	13.390000	TMS
23423581	129915203	706,387.98	NR	[NULL]	[NULL]	CALAVO GROWERS INC	USD	447081	1.580000	TMS
34279431	13033EKM4	12,350,000.00	AA	AA	[NULL]	CALIFORNIA COASTAL CSHR		12350000	1.000000	MTS
16236571	13033KW54	260,012.75	AAA	AAA	[NULL]	CALIFORNIA HSG FIN AGY REV	P/C 02/05/11	260000	1.000049	TMS
10774931	13033WGS	3,216.99	AAAmj	[NULL]	[NULL]	CALIFORNIA HSG FIN AGY MULTI	HSG BDS	300000	0.010723	TMS
94653431	130628H45	1,516.01	AAA	AAA	[NULL]	CALIFORNIA INFRASTRUCTURE & ECONO		150000	0.010107	TMS
63725331	130628H78	505.34	A	A+	[NULL]	CALIFORNIA ST G/O	RMD 5.00	50000	0.010107	TMS
79513351	1306292H0	2,130.66	A1	A+	[NULL]	CALIFORNIA ST G/O	RMD 5.75	200000	0.010653	TMS
73164621	1306296K9	2,159.74	A1	A+	[NULL]	CALIFORNIA ST G/O RFDG	RMD 5.50	200000	0.010799	TMS
12340101	13062NU62	1,584.21	A1	AA	[NULL]	CALIFORNIA ST G/O-IBC	RMD 5.25	150000	0.010661	TMS
89579051	13062NXS1	4,126.64	A1	A+	[NULL]	CALIFORNIA STATE G/O BND	RMD 5.25	400000	0.010317	TMS
89579061	13062NXT8	2,115.04	A1	A+	[NULL]	CALIFORNIA STATE G/O BND	RMD 5.25	200000	0.010575	TMS
11094381	13062PAK8	2,137.64	A1	A+	[NULL]	CALIFORNIA STATE G/O	RMD 5.00	200000	0.010688	TMS
11378651	13062PGV8	2,137.64	Amn	[NULL]	A+	CALIFORNIA STATE		200000	0.010688	TMS
22645621	13062PLM2	844.22	A1	A+	[NULL]	CALIFORNIA ST VAR PURP G/O	RMD 5.2	80000	0.010553	TMS
13016521	13062PRBC	1,034.81	A1	A+	[NULL]	CALIFORNIA ST G/O VAR PURP	RMD 4.1	100000	0.010348	TMS
12992621	13062PRF1	515.07	A1	A+	[NULL]	CALIFORNIA ST G/O VAR PURP	RMD 4.4	50000	0.010301	TMS
13400771	13062PWD	2,635.53	A1	AA	[NULL]	CALIFORNIA ST G/O VARIOUS PURPRFDG		250000	0.010542	TMS
13463261	13062PXN7	2,688.68	A	A+	[NULL]	CALIFORNIA ST G/O PREREFUNDED RMD		250000	0.010755	TMS

1346328;13062PXP2	1,589.19	A	A1	A+	[NULL]	CALIFORNIA ST GIO UNREFUNDED BALANCE	150000	0.010595	TMS
1340071;13062PYL0	2,675.25	AAAmj	[NULL]	AAA	[NULL]	CALIFORNIA ST GIO RFDG CR RMD 5.00	250000	0.010701	TMS
1303026;13067JAM3	2,367.98	A	AA3	AA+	[NULL]	CALIFORNIA ST REVECONOMIC RECOVER	235000	0.010077	TMS
1737945;130684E33	701.73	A	AA3	AA	[NULL]	CALIFORNIA ST PUB WKS BRD LEASE DE	65100	0.010779	TMS
1266591;13068GVW	1,290.35	A	A2	A	[NULL]	CALIFORNIA ST PUB WKS BRD LEASE RE	120000	0.010753	TMS
6893607;13068GZ66	1,001.71	A	AA3	AA	[NULL]	CALIFORNIA ST PUB WKS BRD LSE REV RF	100000	0.010017	TMS
7813475;13068H3J1	2,821.88	AA	AA2	AA	[NULL]	CALIFORNIA ST PUB WKS BRD LEASE RE	265000	0.010549	TMS
8040410;1307743WC	2,626.40	Amj	AA3	NR	[NULL]	CALIFORNIA ST UNIV REV HSG SYS-SER /	250000	0.010506	TMS
2930753;131243AE7	160,304.17	NR	[NULL]	[NULL]	[NULL]	***CALD SERIES 2007-A CLASS	20000000	0.008015	TMS
2991706;131347304	19,550,246.40	NR	[NULL]	[NULL]	[NULL]	CALPINE CORP SHR USD 0	1357656	14.400000	TMS
1687533;132011107	173,180.70	NR	[NULL]	[NULL]	[NULL]	CAMBREX CORP SHR USD	25245	6.860000	TMS
1137964;13281KLA4	31.61	A1	[NULL]	AA-	[NULL]	CAMDEN CNTY NJ IMPT AUTH LEASE RE	3000	0.010536	TMS
2123699;13321L108	638,754.31	NR	[NULL]	[NULL]	[NULL]	CAMECO CORP SHR CAD	28882	22.116000	TMS
267282;134429109	2,821,995.72	Bmj	[NULL]	B+	[NULL]	CAMPBELL SOUP CO	73413	38.440000	TMS
3426585;136375BA9	4,876.53	BBB+	A3	A-	[NULL]	CANADIAN NATL RY CO NTS	451000	0.010813	TMS
3426586;136375BD3	20,572.67	BBB+	A3	A-	[NULL]	CANADIAN NATL RY CO NTS	1925000	0.010687	TMS
2790701;136375BQ4	399.29	BBB+	A3	A-	[NULL]	***CANADIAN NATIONAL RAILWAY RMD 6	40000	0.009982	TMS
3202074;136375BR2	133,740.84	BBB+	A3	A-	[NULL]	CANADIAN NATL RY CO RMD 5.55	13630000	0.009812	TMS
3202479;136375BS0	14,134.63	BBB+	A3	A-	[NULL]	***CANADIAN NATL RY CO RMD 4.95	1403000	0.010075	TMS
9651818;136385101	11,207,200.58	NR	[NULL]	[NULL]	[NULL]	CANADIAN NATURAL RESOURCES	147638	75.910000	TMS
2510926;13645RAF1	85,251.34	BBB-	BAA3	BBB	[NULL]	***CANADIAN PAC RY CO NEW NT	10530000	0.008096	TMS
1319573;137801106	44,673.30	NR	[NULL]	NR	[NULL]	CANO PETROLEUM INC	18234	2.450000	TMS
8204823;138098108	63,394.50	NR	[NULL]	[NULL]	[NULL]	CANTEL MEDICAL CORP	6502	9.750000	TMS
556322;14040H105	10,414,001.47	Amj	[NULL]	A	[NULL]	CAPITAL ONE FINANCIAL CORP	198464	52.473000	TMS
1527701;140501107	9,172.02	NR	[NULL]	[NULL]	[NULL]	CAPITAL SOUTHWEST CORP	66	138.970000	TMS
1097805;14052H506	1,001,211.86	NR	[NULL]	NR	[NULL]	CAPITAL TRUST INC MD CL A NEW	96829	10.340000	TMS
1149890;14055X102	225,090.00	NR	[NULL]	NR	[NULL]	CAPITALSOURCE INC	20500	10.980000	CHASE
2695850;14055XAG7	55,015.90	BBmj	[NULL]	BB+	[NULL]	CAPITALSOURCE INC SR SUB CONV	9018000	0.006100	TMS
8349516;14067E506	194,238.00	NR	[NULL]	[NULL]	[NULL]	CAPSTEAD MORTGAGE COREIT US	16350	11.880000	TMS
1553619;14075T107	234,273.90	NR	[NULL]	[NULL]	[NULL]	CARACO PHARM LABS LTD	15937	14.700000	TMS
1687675;140781105	1,312,170.76	BBB+mj	[NULL]	A-	[NULL]	CARBO CERAMICS INC	24268	54.070000	TMS
1960689;14141R101	5,596.90	NR	[NULL]	[NULL]	[NULL]	CARDICA INC SHR USD 0.0	577	9.700000	TMS
2827822;14159L103	150,398.55	NR	[NULL]	NR	[NULL]	CARDIONET INC	5479	27.450000	TMS
1015844;143130102	3,283,865.34	NR	[NULL]	[NULL]	[NULL]	CARMAX INC SHR USD 0.0	216186	15.190000	TMS
1102045;143658300	1,359,935.18	Amj	[NULL]	A+	[NULL]	CARNIVAL CORP COMMON PAIREI	34725	39.163000	TMS
1183712;144285103	203,005.08	NR	[NULL]	[NULL]	[NULL]	CARPENTER TECHNOLOGY	7284	27.870000	TMS
3249431;144577AA1	23,175.00	NR	[NULL]	[NULL]	[NULL]	CARRIZO OIL & GAS INC SR NT CONV	3000000	0.007725	TMS
1687722;147195101	210,366.24	NR	[NULL]	[NULL]	[NULL]	CASCADE CORP SHR USD	4348	48.380000	TMS
1231298;147528103	1,116,757.15	NR	[NULL]	[NULL]	[NULL]	CASEY'S GENERAL STORES INC	40099	27.850000	TMS
1194612;148711104	878,770.88	NR	[NULL]	[NULL]	[NULL]	CASUAL MALE RETAIL GROUP INC	211243	4.160000	TMS
268594;149123101	10,363,044.34	NR	[NULL]	[NULL]	[NULL]	***CATERPILLAR INC MEXICAN LISTE	158806	65.256000	TMS
2907942;149123BM2	2,108,867.35	A	A2	A	A+	CATERPILLAR INC MAKE WHOLE C/	2080000	1.013879	TMS
2113914;149123BN0	57,166.54	A	A2	A	[NULL]	CATERPILLAR INC NTS	55000	1.039392	TMS
1929486;14912L2Y6	5,171,915.38	A	A2	A	[NULL]	CATERPILLAR FINL SVCS CORP MEDIUM	5197391	0.995098	TMS
3113298;14912L3U3	1,799,539.49	A	A2	A	A+	CATERPILLAR FINANCIAL SERVICES	1830000	0.983355	TMS

11881341149205106	150,379.02	NR	[NULL]	[NULL]	[NULL]	CATO CORP-CLA	8598	17,490,000	TMS
247173414965A101	2,561,359.23	NR	[NULL]	[NULL]	[NULL]	CAVIUM NETWORKS INC	181271	14,130,000	TMS
268650 150185106	2,131,882.47	NR	[NULL]	[NULL]	[NULL]	CEDAR FAIR LP-DEP ROPTS REPSTGUNITS	95643	22,290,000	TMS
9092453 15101Q108	138,901.56	NR	[NULL]	[NULL]	[NULL]	CELESTICA INC	19454	7,140,000	TMS
268723 151020104	3,433,817.28	B-mj	[NULL]	[NULL]	[NULL]	CELGENE CORP	53609	54,053,000	TMS
1411263151169AC3	187,753.60	B	B2	[NULL]	[NULL]	CELLU TISSUE HOLDINGS INC	20408000	0,009,200	TMS
6725609 151191AH6	34,032.29	BBB	BAA2	[NULL]	[NULL]	CELULOSA ARAUCO Y CONSTITUCION SA	3160000	0,010,804	TMS
4193726 15133V208	182,421.02	B-mj	[NULL]	[NULL]	[NULL]	CENTENNIAL COMMUNICATIONS CORPCL	24853	7,340,000	TMS
115481015135B101	43,858.08	NR	[NULL]	[NULL]	[NULL]	CENTENE CORP	2128	20,510,000	TMS
2846846 15189T107	2,638,624.31	NR	[NULL]	[NULL]	[NULL]	CENTERPOINT ENERGY ISHR	188932	13,966,000	TMS
9131217 152319109	311,315.02	NR	[NULL]	[NULL]	[NULL]	CENTILLUM COMMUNICATIONS IN	602121	0,620,000	TMS
3098579153435AA0	542,252.00	B-mj	[NULL]	[NULL]	[NULL]	CENTRAL EUROPEAN DISTR CORP	600000	0,903,753	TMS
3099078153443AD8	4,152,452.65	BBmj	[NULL]	[NULL]	[NULL]	CENTRAL EUROPEAN MEDIA	4578814	0,906,884	TMS
268869 153501101	7,602,050.88	NR	[NULL]	[NULL]	[NULL]	***CENTRAL FUND OF CANADA LTD CL-A N	715824	10,620,000	TMS
449167 153527106	1,677,089.15	Bmj	[NULL]	[NULL]	[NULL]	CENTRAL GARDEN & PET CO	284735	5,890,000	TMS
269066 156708109	3,294,462.16	OTHmj	[NULL]	[NULL]	[NULL]	CEPHALON INC	43611	75,542,000	TMS
1579801156708AP4	1,725.94	B-mj	[NULL]	[NULL]	[NULL]	CEPHALON INC	105000	0,016,438	TMS
160607015672C108	46,000.00	NR	[NULL]	[NULL]	[NULL]	CERAGENIX PHARMACEUTICALS INC	40000	1,150,000	TMS
8208498 156782104	1,263,003.52	NR	[NULL]	[NULL]	[NULL]	CERNER CORP	26527	47,512,000	TMS
8486 156884G36	286.00	NR	[NULL]	[NULL]	[NULL]	CATS SER S-JNT PMT ON 2009/14&PRIN 12.5	29000	0,009,862	TMS
269156 158496109	275,258.88	B-mj	[NULL]	[NULL]	[NULL]	CHAMPION ENTERPRISES INC	44112	6,240,000	TMS
8668445 159864107	1,633,323.79	NR	[NULL]	[NULL]	[NULL]	CHARLES RIVER LABORATORIES	26129	52,510,000	TMS
5473950 160900HX7	1,300,065.83	A	A2	[NULL]	[NULL]	UNIVERSITY MED CHARLESTON A SAVRS	1300000	1,000,051	TMS
9827126 160900HY5	50,001.94	A	A2	[NULL]	[NULL]	CHARLESTON CNTY S C HOSP FAC S P/C 06	50000	1,000,039	TMS
269262 161133103	2,359,246.97	Bmj	[NULL]	[NULL]	[NULL]	CHARMING SHOPPES INC	448782	5,257,000	TMS
2762654161133AE3	9,084.38	B-mj	[NULL]	[NULL]	[NULL]	CHARMING SHOPPES INC	1425000	0,006,375	TMS
1295686161175AA2	7,546,460.69	B-	B3	[NULL]	[NULL]	CHARTER COMMUNICATIONS OPERATIMAH	8290000	0,910,309	TMS
5327311 16117M107	246,894.82	NR	[NULL]	[NULL]	[NULL]	CHARTER COMMUNICATIONS SHR	287067	0,860,000	TMS
2645530 161505BA9	0.05	AAAmn	NR	[NULL]	[NULL]	CCMSC 1997-1 X	4965418	0,000,000	MTS
1127819161542CP8	850,000.00	AAA	AAA	[NULL]	[NULL]	CFLAT 2003-C1 1A5	1000000	0,850,000	MTS
1167743161546GJ9	478,945.30	AAA	AAA	[NULL]	[NULL]	CFAB 2003-5 1A4	500000	0,957,891	MTS
2500158161563HBC4	17,994,961.11	AAA	AAA	[NULL]	[NULL]	CHASE 2007-S3 2A1	20498470	0,877,869	MTS
1208635162362FR3	650,002.37	AAAmn	AAA	[NULL]	[NULL]	CHATTANOOGA TN	650000	1,000,004	TMS
2522099163316AA0	50,000.59	AAA	Aaa	[NULL]	[NULL]	CHELSEA MASS LEASE REV SAVRS P/C 06	50000	1,000,012	TMS
1687892 16359R103	950,951.00	NR	[NULL]	[NULL]	[NULL]	CHEMED CORP	20233	47,000,000	TMS
269438 163731102	236,213.18	BBB+nmj	[NULL]	[NULL]	[NULL]	CHEMICAL FINANCIAL CORP	8029	29,420,000	TMS
2467347164095CS8	1,793.17	A	A2	[NULL]	[NULL]	CHENANGO VY CENT SCH DIST N Y SERIAL	175000	0,010,247	TMS
238113716411Q101	163,000.00	NR	[NULL]	[NULL]	[NULL]	CHENIERE ENERGY PARTNERS L P COMM	20000	8,150,000	TMS
7077595 16411R208	536,078.34	NR	[NULL]	[NULL]	[NULL]	CHENIERE ENERGY INC SHR	205394	2,610,000	TMS
1680252165167842	69,930.00	Bmn	[NULL]	[NULL]	[NULL]	CHESAPEAKE ENERGY CORP	666	135,000,000	TMS
2517695165167BZ9	27,036,820.41	BBmm	BA3	[NULL]	[NULL]	CHESAPEAKE ENERGY CORP	24335000	1,111,026	TMS
3245880165167CB1	17,425,855.65	BBmm	BA3	[NULL]	[NULL]	CHESAPEAKE ENERGY CORP	22183000	0,785,550	TMS
8763328 166764100	23,078,051.19	NR	[NULL]	[NULL]	[NULL]	CHEVRON CORP	279795	82,482,000	TMS
1625019 168615102	26,880.00	NR	[NULL]	[NULL]	[NULL]	CHICO'S FAS INC SHR	4000	6,720,000	CHASE
8460740 168905107	15,837,481.30	NR	[NULL]	[NULL]	[NULL]	CHILDREN'S PLACE	431539	36,700,000	TMS

23730441	16937S102	45,709.76	NR	[NULL]	NR	[NULL]	CHINA ARCHITECTURAL ENGINEERING	5911	7.730000	TMS
23747911	16938R103	160,248.13	NR	[NULL]	NR	[NULL]	CHINA FIRE & SEC GROUP INC	14219	11.270000	TMS
23261961	16941J106	82,483.64	NR	[NULL]	NR	[NULL]	CHINA PRECISION STEEL INC	18285	4.511000	TMS
2400728	16941M109	1,034,434.60	NR	[NULL]	[NULL]	[NULL]	CHINA MOBILE LTD 1 ADR REPR 05.00 SP	20027	51.652000	TMS
7044667	16941R108	449,536.22	NR	[NULL]	[NULL]	[NULL]	***CHINA PETE & CHEM CORP SPONSOR	5501	81.719000	TMS
25675661	16942J105	81,155.06	NR	[NULL]	[NULL]	[NULL]	CHINA SECURITY & SURSHR USD	5543	14.641000	TMS
25292011	16942X104	4,283,021.07	NR	[NULL]	[NULL]	[NULL]	***CHINA SUNERGY CO LTD SPONSORE	511711	8.370000	TMS
18649061	169656105	1,416,365.51	NR	[NULL]	NR	[NULL]	CHIPOTLE MEXICAN GRILL INC CLA	23745	59.649000	TMS
21570801	169656204	660,993.49	NR	[NULL]	NR	[NULL]	***CHIPOTLE MEXICAN GRILL INC CLASS B	13837	47.770000	TMS
30486131	170032AT3	49,236.00	OTHmj	[NULL]	CCC+	[NULL]	CHIQUITA BRANDS INTL INC CONVERTIE	528000	3.009325	TMS
22246661	17025AAT9	62,520.00	OTHmn	NR	NR	CC	CWMBS 2006-17 B3 COUNTRYWIDE	1042000	0.060000	MTS
22246571	17025AAV4	34,670.82	NR	NR	NR	NR	CWMBS 2006-17 B5 COUNTRYWIDE H	781931	0.044340	MTS
27036331	17025TBU4	311,377.50	OTHmn	NR	NR	CCC	CWHL 2007-15 B2 COUNTRYWIDE H	4151700	0.075000	MTS
10043001	170388102	49,850,000.00	NR	[NULL]	[NULL]	[NULL]	CHOICEPOINT INC	1000000	49.850000	TMS
5748537	170404305	265,594.06	NR	[NULL]	NR	[NULL]	CHORDIAN SOFTWARE ISHR USI	52802	5.030000	TMS
269711	171232101	472,884.61	BBB+mj	[NULL]	A-	[NULL]	CHUBB CORP	8336	56.728000	TMS
269724	171340102	640,610.58	Amj	[NULL]	A	[NULL]	CHURCH & DWIGHT CO INC	10063	63.660000	TMS
527145	171638102	19,749.95	Bmj	[NULL]	B	[NULL]	CIBER INC	2651	7.450000	TMS
2010317	171779309	852,390.75	NR	[NULL]	[NULL]	[NULL]	CIENA CORP SHR USD 0.0	84815	10.050000	TMS
19635631	171779AB7	1,207,645.21	Bmj	[NULL]	B+	[NULL]	CIENA CORP SR NT CONV	2130000	0.566970	TMS
12265651	171871106	18,227,745.93	NR	[NULL]	[NULL]	[NULL]	CINCINNATI BELL INC	5823561	3.130000	TMS
269787	172062101	2,534,249.00	Amj	[NULL]	A	[NULL]	CINCINNATI FINANCIAL CORP	94210	26.900000	TMS
269878	17275R102	27,100,319.91	Bmj	[NULL]	B+	[NULL]	CISCO SYSTEMS INC	1193321	22.710000	TMS
269907	172908105	253,399.07	Amj	[NULL]	A+	[NULL]	CINTAS CORP	8086	31.338000	TMS
1455236	172921AA6	1,126,656.25	NR	[NULL]	NR	[NULL]	CMSI 87-01 A1 CMO SER 87-01 CITICORP N	1163000	0.968750	MTS
713273	172921AL2	569,600.00	AAmj	[NULL]	AA	[NULL]	CMSI 1987-10 A1 CMO SER 87-10 CITICORP	640000	0.890000	MTS
22943921	172967101	18,251,456.29	NR	[NULL]	[NULL]	[NULL]	***CITIGROUP INC UKLISTED	1089184	16.757000	TMS
34052541	172967EU1	530,371.20	Amn	AA3	[NULL]	AA-	CITIGROUP INC	570000	0.930476	TMS
10752071	173066200	184,146.00	A	A1	A	A+	CITIGROUP CAPITAL IX 6.00% TRUST F	14100	13.060000	TMS
8517949	17306N203	161,923.43	NR	[NULL]	[NULL]	[NULL]	CITIGROUP CAPITAL VI PFD 7.1250 31Jul31	11144	14.530100	TMS
8714994	17306R204	597,793.46	NR	[NULL]	[NULL]	[NULL]	CITIGROUP CAPITAL VI PFD 6.9500 15Sep3	41921	14.260000	TMS
15522601	17306X102	1,241,101.92	NR	[NULL]	NR	[NULL]	CITITRENDS INC	56568	21.940000	TMS
19240421	17307G2Z0	67,925.00	AAAmn	NR	AAA	AAA	CMLT106-AR1 MTG BKD NT CL 1-ACITIGROI	95000	0.715000	MTS
13869171	17307GJX7	560,778.77	AAA	AAA	NR	NR	CMLT1 2004-HYB3 1A CITIGROUP MOF	800000	0.700973	MTS
29080031	173085200	118,314.90	A	A1	A	A+	CITIGROUP CAPITAL XX 7.875% ENHA	7733	15.300000	TMS
22328711	17310MAQ1	5,896,392.32	BBB+mm	A3	NR	A-	CGCMT 2006-C5 E CITIGROUP COM	14201000	0.415210	MTS
24073611	17311H209	131,011.45	Amj	[NULL]	A	[NULL]	CITIGROUP CAP XVI 6.35% ENHA	10481	12.499900	TMS
27441231	17311QAL4	360,791.52	BBBmm	NR	BBB	[NULL]	CGCMT 2007-C6 J CITIGROUP COM	1500000	0.240528	MTS
8517625	17453BAJ0	10,626,456.63	BB	BA2	BB	BB	CITIZENS COMMUNICATIONS CO MAKE W	12725000	0.835035	TMS
270002	175666105	2,258,963.45	Amj	[NULL]	A	[NULL]	CITY NATIONAL CORP	34567	65.350000	TMS
270033	175685107	840,659.10	Amj	[NULL]	A	[NULL]	CLARCOR INC	20985	40.060000	TMS
28383081	181059KR6	2,052.18	AA	AA2	AA	[NULL]	CLARK CNTY NEV SCH DIST FOR ISLTGO R	200000	0.010261	TMS
24027001	185385309	309,167.38	NR	[NULL]	NR	[NULL]	CLEARWIRE CORP CLA	30385	10.175000	TMS
270138	185896107	29,974,267.38	B-mj	[NULL]	B-	[NULL]	CLEVELAND CLIFFS INC	433029	69.220000	TMS
12594721	18712Q103	33,131.52	NR	[NULL]	NR	[NULL]	CLIFTON SAVINGS BANK SLA	2876	11.520000	TMS

1178056	18725U109	11,611,481.00	OTHmj	[NULL]	C	[NULL]	CLINICAL DATA INC	NEW	721210	16,100,000	TMS
3441448	18885JK17	249,783.33	A1	[NULL]	A1	[NULL]	C/P CLIPPER RECEIVABLES CO LLC		250000	0.999133	MTS
270185	189054109	1,884,316.81	Amj	[NULL]	A	[NULL]	CLOXOX CO		29657	63,537,000	TMS
1957283	18914E106	1,558,655.20	OTHmj	[NULL]	C	[NULL]	CLOUGH GLOBAL OPPORTUNITIES FDSH B		125698	12,400,000	TMS
7031824	189754104	638,265.28	NR	[NULL]	NR	[NULL]	COACH INC		22411	28,480,000	TMS
2620581	18976GBD1	3,975.29	OTHmn	NR	NR	CC	CMALT 2007-A6	CITIMORTGAGE AI	509000	0.007810	MTS
7061362	190358AE1	77,000.00	Bm	B2	NR	[NULL]	COAST INVESTMENT GRADE FRN 20151017		11000000	0.007000	TMS
2262563	190749AM2	10,446,809.81	Amn	NR	A	A	CWCI 2006-C1 D	CW CAPITAL COB	24804000	0.421174	MTS
2263230	190749AU5	6,610,531.43	BBB-mm	NR	BBB-	BBB-	CWCI 2006-C1 H	CW CAPITAL COB	24803000	0.268521	MTS
1340560	190897108	232,721.67	NR	[NULL]	[NULL]	[NULL]	COBIZ FINANCIAL INC		19281	12,070,000	TMS
270293	191216100	53,962,464.34	Amj	[NULL]	A	[NULL]	COCA COLA CO		1011537	53,347,000	TMS
1984091	192108108	510,142.10	NR	[NULL]	[NULL]	[NULL]	***COEUR D'ALENE MINES CORP CANADIA		287404	1,775,000	TMS
1707478	192108AQ1	13,826.78	NR	[NULL]	[NULL]	[NULL]	COEUR D'ALENE MINES CO 1.25% 01/15/24		1878000	0.007363	TMS
1308288	19239Y108	1,553,309.54	NR	[NULL]	NR	[NULL]	COGNIZANT TECHNOLOGY SOLUTIONS CO		130794	11,876,000	TMS
3352547	192446102	5,101,283.52	Bmj	[NULL]	B+	[NULL]	COHERENT INC		211496	24,120,000	TMS
8974545	192479103	26,856.94	NR	[NULL]	[NULL]	[NULL]	COINSTAR INC	SHR	731	36,740,000	TMS
2235605	19259P300	41,222.44	NR	[NULL]	[NULL]	[NULL]	COLEMAN CABLE INC	USD	1223	33,706,000	TMS
2408283	193459302	222,730.04	NR	[NULL]	NR	[NULL]	COLFAX CORPORATION		17524	12,710,000	TMS
3200447	194014106	48,392.82	NR	[NULL]	NR	[NULL]	***COLGATE PALMOLIVE CO (FRANKFUF		2702	17,910,000	TMS
2463289	194162103	6,923,847.14	NR	[NULL]	AA-	AA-	COLGATE PALMOLIVE CO MEDIUM TE		90166	76,750,000	TMS
1012973	19416QDD1	7,407.83	A	AA3	[NULL]	[NULL]	COLUMBIA SPORTSWEAR CO		750000	0.009877	TMS
8218992	198516106	3,531,480.44	NR	[NULL]	[NULL]	[NULL]	COLUMBUS OHIO VAR PURP GO T		77004	45,861,000	TMS
1801934	199491SA0	2,948.91	AAAm	[NULL]	AAA	[NULL]	COMCAST CABLE COMMUNICATION		275000	0.010723	TMS
8199849	20029PAM1	102,256.00	BBB-mm	BAA2	BBB+	BBB+	COMCAST CORP NEW CL A		10000000	0.010226	TMS
1042201	20030N101	51,894,072.65	B-mj	[NULL]	B-	[NULL]	COMCAST CORP-SPECIAL CL A		2541709	20,417,000	TMS
1046291	20030N200	1,505,090.80	NR	[NULL]	[NULL]	[NULL]	COMCAST CORP	MAKE WHOLE C	77582	19,400,000	CHASE
2755622	20030NAU1	2,925,249.80	BBB-mm	BAA2	BBB+	BBB+	COMCAST CORP	MAKE WHOLE C	2992000	0.977690	TMS
2755621	20030NAV1	47,089.50	BBB-mm	BAA2	BBB+	BBB+	COMCAST CORP	MAKE WHOLE C	5000000	0.009418	TMS
1087639	20035AAA2	2,371,083.34	BB	BAA2	BB	BB	COMED FINANCING III	MAKE WHOLE C	3500000	0.577452	TMS
1490283	200380AR4	18,204,372.90	Bmj	B2	[NULL]	[NULL]	CSB 1988-1 A SERIES 88-1	COMFED SAVI	20227081	0.900000	MTS
2358446	200380AV5	0.00	OTHmj	CAA1	[NULL]	[NULL]	CSB 1988-5 A SERIES 88-5	COMFED SAVI	4000000	0.000000	MTS
2452600	20047NAKE	9,770,668.48	AAA	AAA	AAA	NR	COMMERICAL MORTGAGE	COMMERCE	562857784	0.017359	MTS
4512743	201730AJ7	267,626.11	AAA	AAA	AAA	[NULL]	CMAT 99-C1 X CMO SERIES 99-C1 COMMER		9250000	0.028933	MTS
2224099	203372107	517,782.95	B-mj	[NULL]	B-	[NULL]	COMMScope INC		12769	40,550,000	TMS
1853176	203607106	306,742.18	NR	[NULL]	[NULL]	[NULL]	COMMUNITY BANK SYSTESH	US	11269	27,220,000	TMS
1738242	204149108	345,189.00	Amj	[NULL]	A	[NULL]	COMMUNITY TRUST BANCORP INC		8851	39,000,000	TMS
521588	20440W101	8,351,613.60	NR	[NULL]	[NULL]	[NULL]	***COMPANHIA SIDERURGICA NACIONAL		345108	24,200,000	TMS
9370572	204412209	120,971,314.90	NR	[NULL]	[NULL]	[NULL]	CIA VALE DO RIO DOCE 1 ADR REPR 01.00		5897300	20,513,000	TMS
1002475	20478N100	388,738.33	NR	[NULL]	[NULL]	[NULL]	COMPUCREDIT CORP		84674	4,591,000	TMS
1700905	20478NAB1	3,905.00	NR	[NULL]	[NULL]	[NULL]	COMPUCREDIT CORP	SR NT CONV	1100000	0.003550	TMS
1176568	204912AQ2	9,965,774.79	BB	BA1	BB+	[NULL]	CA INC CONV BOND 1.625% 15Dec09		8671000	1,149,322	TMS
271187	205363104	1,727,779.46	Bmj	[NULL]	B+	[NULL]	COMPUTER SCIENCES CORP		40603	42,553,000	TMS
3092979	205363AJ3	2,717,436.71	BBB+	BAA1	A-	BBB+	COMPUTER SCIENCES CORP	MAKE Wt	2648000	1,026,222	TMS
271265	205768203	683,313.71	B-mj	[NULL]	B-	[NULL]	COMSTOCK RESOURCES INC NEW		13232	51,641,000	TMS
1614370	20681E104	45,754.32	NR	[NULL]	[NULL]	[NULL]	COMSYS IT PARTNERS INC		3732	12,260,000	TMS

463283	205862402	9,682,396.76	B-mj	[NULL]	B-	[NULL]	COMVERSE TECHNOLOGY INC NEW	899851	10,760,000	TMS
1111113	205862AL9	171,990.00	Bmj	[NULL]	B+	[NULL]	COMVERSE TECHNOLOGY INC	189000	0,910,000	TMS
1475606	205862AM7	13,650,000.00	Bmj	[NULL]	B+	[NULL]	COMVERSE TECHNOLOGY INC	15000000	0,910,000	TMS
1663353	206016107	304,160.00	NR	[NULL]	[NULL]	[NULL]	CONCEPTUS INC	19010	16,000,000	CHASE
4150102	206708109	3,947,666.00	NR	[NULL]	[NULL]	[NULL]	CONCUR TECHNOLOGIES INC	88216	44,750,000	TMS
1548666	207410AD3	30,600.00	B	B1	B	[NULL]	CONMED CORP	3000000	0,010,200	TMS
3323012	20772GP44	1,576.76	A	AA3	AA	[NULL]	CONNECTICUT ST GO BDS 2008B GO	150000	0,010,512	TMS
2788625	20774HB29	300,001.83	OTH	VMIG1	AAA	[NULL]	CONNECTICUT ST HEALTH & EDL	300000	1,000,006	TMS
2787203	20774UJPP4	195,518.00	AAA	AAA	AAA	[NULL]	CONNECTICUT ST HEALTH & EDL	20000000	0,009,776	TMS
1258046	208201CR2	748.66	AAA[m]	AAA	NR	[NULL]	CONNETQUOT CENT SCH DIST N Y	73600	0,010,172	TMS
9222516	20846QJ8	5,014,232.27	AAA	AAA	AAA	NR	CNFHE 02-A A5	5000000	1,002,846	MTS
9779662	20847TBO3	5,138,246.70	AAA	AAA	AAA	AAA	CNFHE 2002-B A3	5125000	1,002,585	MTS
1709659	209034107	109,387.08	NR	[NULL]	[NULL]	[NULL]	CONSOLIDATED COMMUNICATIONS	7206	15,180,000	TMS
271653	209115104	3,163,479.94	Amj	[NULL]	A	[NULL]	CONSOLIDATED EDISON SHR	69049	45,815,000	TMS
2829199	210313102	83,148.00	NR	[NULL]	NR	[NULL]	CONSTANT CONTACT INC	4264	19,500,000	TMS
2234916	21038E101	12,593,544.45	NR	[NULL]	[NULL]	[NULL]	CONSTELLATION ENERGY UNIT	1253089	10,050,000	TMS
2559801	210795308	527,957.79	NR	[NULL]	[NULL]	[NULL]	***CONTINENTAL AIRLIN	28847	18,302,000	TMS
2451984	21079QAA2	75,000.00	B	B1	B+	[NULL]	CONTINENTAL AIRL PAS THRU	10000000	0,007,500	TMS
7938629	210805DK0	79,884.00	BB	BA1	BB	[NULL]	CONTINENTAL AIRL PAS THRU	10000000	0,007,988	TMS
2525127	212015101	2,084,396.87	NR	[NULL]	[NULL]	[NULL]	CONTINENTAL RESOURCESHR	56726	36,745,000	TMS
3654657	212485106	553,308.45	NR	[NULL]	[NULL]	[NULL]	CONVERGYS CORP	36235	15,270,000	TMS
1345866	216640AE2	9,293.33	BBB+	BAA1	BBB+	[NULL]	COOPER CAMERON CORP	4000	2,323,332	TMS
1030833	216648402	3,298,437.03	NR	[NULL]	[NULL]	[NULL]	COOPER COS INC/THE	90791	36,330,000	TMS
1353714	217202100	5,975,195.10	NR	[NULL]	NR	[NULL]	COPANO ENERGY LLC	246705	24,220,000	TMS
527183	217204106	345,340.18	Bmj	[NULL]	B+	[NULL]	COPART INC	7887	43,786,000	TMS
322658	2177MTAF2	8439,451.00	A1	P1	A1+	[NULL]	CORAL CP TRUST	6439451	1,000,000	MTS
3327199	2177M3AG1	838,751.00	NR	[NULL]	[NULL]	[NULL]	CORAL CP TRUST	838751	0,100,000	MTS
3165000	2177MBAF3	186,277.00	NR	P1	A1+	[NULL]	CORAL CP TRUST	186277	1,000,000	MTS
3327200	2177MCAC	8,121,350.00	NR	[NULL]	[NULL]	[NULL]	CORAL CP TRUST	8121350	1,000,000	MTS
1931779	218681104	26,324.74	NR	[NULL]	[NULL]	[NULL]	CORE-MARK HOLDING CO INC	983	26,780,000	TMS
2296501	21868FAB9	67,101.08	NR	[NULL]	[NULL]	[NULL]	CORE LABORATORIES LP	55000	1,220,020	TMS
7949159	219023108	17,859,818.82	NR	[NULL]	[NULL]	[NULL]	CORN PRODUCTS INTL INC	535270	33,366,000	TMS
1077493	219675FZ3	2,602.90	A	AA3	AA	[NULL]	CORONA CALIF CMNTY FACS	250000	0,010,412	TMS
9420825	219868AN6	7,076.53	A	A1	A+	A+	CORP ANDINA DE FOMENTO	865000	0,010,641	TMS
1549738	219868BK1	4,487.75	A	A1	A+	A+	CORP ANDINA DE FOMENTO	475000	0,009,448	TMS
2264991	219868BL9	18,800.02	A	A1	A+	[NULL]	CORP ANDINA DE FOMENTO	1954000	0,009,621	TMS
1402049	21987BAJ7	253.24	A	AA3	A	[NULL]	CORP NACIONAL DEL COBRE	26000	0,009,740	TMS
1100979	21988G270	1,183,070.24	NR	[NULL]	[NULL]	[NULL]	CORPORATE-BACKED TRU	139513	8,480,000	TMS
1072297	21988G312	17,616.00	BBB-	BAA1	BBB-	[NULL]	CORPORATE-BACKED TRU	960	18,350,000	TMS
8873501	21988G551	1,840,446.00	OTH	CAA1	BBB+	[NULL]	CBTC FORD MOTOR CO SER	207960	8,850,000	TMS
1261314	21988K859	65,100.00	NR	[NULL]	[NULL]	[NULL]	CORPORATE-BACKED TRU	7000	9,300,000	TMS
1086633	22082K209	1,600,890.00	BBB-mj	[NULL]	BBB-	[NULL]	CORTS TR II FORD NTS	186150	8,600,000	TMS
1305567	220873103	649,174.05	NR	[NULL]	[NULL]	[NULL]	CORUS BANKSHARES INC	88323	7,350,000	TMS
516380	22160K105	9,807,327.28	NR	[NULL]	[NULL]	[NULL]	COSTCO WHOLESALE COR	144589	67,829,000	TMS
2780499	22160QAC6	4,650.00	BBB+	A3	A-	[NULL]	COSTCO WHOLESALE COR	3000	1,550,000	TMS

9076732	221643AB5	8,959,172.73	OTH	B3	CCC	[NULL]	[NULL]	COTT BEVERAGES USA INC	12795000	0.700209	TMS
2530239F	222372AL8	58,200.00	AA	AA2	AA	A+	A+	COUNTRYWIDE FINANCIAL CORP	6000000	0.009700	TMS
3111372F	222372AME	10,203,760.89	AA	AA2	AA	A+	A+	COUNTRYWIDE FINANCIAL CORP	10740740	0.960005	TMS
2907881F	222372AN4	11,790,000.00	AA	AA2	AA	[NULL]	[NULL]	COUNTRYWIDE FINANCIAL CONV BOND FRN	12000000	0.982500	TMS
3048655F	222372AP9	30,552,995.19	Amm	[NULL]	AA	A+	A+	COUNTRYWIDE FINANCIAL CORP	32503000	0.940005	TMS
1072882C	222372LNG	7,109.73	AA	AA2	AA	A+	A+	COUNTRYWIDE HOME LOANS INC	900000	0.007900	TMS
1263212F	222372LPA4	670,521.93	AA	AA2	AA	A+	A+	COUNTRYWIDE HOME LOANS INC	779000	0.860747	TMS
1583630F	222368HAG	39,345.00	AA	AA2	AA	A+	A+	COUNTRYWIDE FINANCIAL CORP	4300000	0.009150	TMS
2369316F	222339EAQ	42,560.00	OTH	CA	CCC	NR	NR	CWHL 2007-HYB1 B2 COUNTRYWIDE	1600000	0.028600	MTS
1690340	222660102	103,092.96	NR	[NULL]	[NULL]	[NULL]	[NULL]	COURIER CORP SHR USD	4764	21.640000	TMS
8290496	222816100	8,883,320.48	NR	[NULL]	[NULL]	[NULL]	[NULL]	COVANCE INC	94597	93.907000	TMS
2398918	22282E102	323,825.94	B-mj	[NULL]	B-	[NULL]	[NULL]	COVANTA HOLDING CORPORATION	13239	24.460000	TMS
3263300F	22303QAG	3,670,529.31	BBB+	Baa1	A-	A	A	COVIDEN INTERNATIONAL FINANCE SA 6.0	3602000	1.019025	TMS
1949179F	223621103	459,075.00	NR	[NULL]	NR	[NULL]	[NULL]	COWEN GROUP INC	61210	7.500000	TMS
272824	224399105	519,300.10	B-mj	[NULL]	B-	[NULL]	[NULL]	CRANE CO	16279	31.900000	TMS
2388930	22540AANE	0.00	AAmm	AAA	[NULL]	AAA	AAA	CSFB 97-C1 AX SERIES 97-C1 CS FIRST B	3850000	0.000000	MTS
8967632	22540VFQC	904,548.00	AAA	AAA	AAA	NR	NR	CSFB 01-26 5A1 CS FIRST BOSTON	1000000	0.904548	MTS
8865549	22541LAB9	1,031.00	A	AA1	AA-	AA-	AA-	CRED SIUS FIRST BOST-NY	100000	0.010310	TMS
1286496F	22541SDT2	445,266.36	AAA	AAA	AAA	NR	NR	CSFB 2004-AR3 3A1 CS FIRST BOSTC	454141	0.980458	MTS
1367481F	22541SDW	288,192.36	AAA	AAA	AAA	NR	NR	CSFB 2004-AR3 5A1 CS FIRST BOSTC	400000	0.720481	MTS
3142920C	225448208	1,004,550.00	A	Aa3	A	A+	A+	***CREDIT SUISSE GUERNSEY BRH CAP NT	54300	18.500000	TMS
2516598F	225448AB5	70,201.81	A	AA3	A	A+	A+	CREDIT SUISSE GUERNSEY LTD FRN PERP	9318000	0.007534	TMS
8335396	22544F103	75,421.50	NR	[NULL]	[NULL]	[NULL]	[NULL]	CREDIT SUISSE HIGH YIELD BD FDSH BEN	35915	2.100000	TMS
2071924	226406106	5,317.83	NR	[NULL]	[NULL]	[NULL]	[NULL]	***CRESUD S A C I F Y A SPONSORED AI	483	11.010000	TMS
3327197F	22661EAK9	50,232.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	GRIMSON COMMERCIAL PAPER TRUST	50232	1.000000	MTS
3437874F	22662FAA7	8,473,000.00	NR	[NULL]	NR	[NULL]	[NULL]	GRIMSON COMMERCIAL PAPER TRSTD	8473000	1.000000	MTS
1657345F	227046109	572,149.47	NR	[NULL]	NR	[NULL]	[NULL]	CROCS INC	154468	3.704000	TMS
2261549F	22765U102	191,045.14	NR	[NULL]	[NULL]	[NULL]	[NULL]	CROSSTEX ENERGY LP LP	9581	19.940000	TMS
1216152F	22765Y104	1,646,676.50	NR	[NULL]	NR	[NULL]	[NULL]	CROSSTEX ENERGY INC	61558	26.750000	TMS
2249877F	22822RAJ9	912,976.06	Amm	A2	NR	A	A	CCI 2006-1A C CROWN CASTLE TC	1000000	0.912976	MTS
2249877F	22822RANC	42,780.00	BBmm	BA2	NR	BB	BB	CCI 2006-1A G CROWN CASTLE TC	62000	0.690000	MTS
9223826	228411104	59,725.56	NR	[NULL]	[NULL]	[NULL]	[NULL]	CROWN MEDIA HOLDINGS-CLASS A	11757	5.980000	TMS
1286815F	228834107	9,720.00	NR	[NULL]	NR	[NULL]	[NULL]	CRUSADER ENERGY GROUP INC	2700	3.600000	TMS
8208502	228903100	123,880.80	NR	[NULL]	[NULL]	[NULL]	[NULL]	CRYOLIFE INC	8724	14.200000	TMS
2113218F	22942KAC4	5,997,851.11	AAA	AAA	AAA	AA	AA	CSMC 2006-7 1A3 CREDIT SUISSE N	10000000	0.599795	MTS
1202605F	22943F100	39,453,175.81	NR	[NULL]	[NULL]	[NULL]	[NULL]	***CTRIPO.COM INTL LTD AMERICAN DEI	867923	45.457000	TMS
1227766F	229669106	12,870.33	NR	[NULL]	[NULL]	[NULL]	[NULL]	CUBIC CORP	473	27.210000	TMS
2032001F	229678AC1	392,599.09	NR	[NULL]	[NULL]	[NULL]	[NULL]	CUBIST PHARMACEUTICA CONV BOND 2.25	410000	0.957559	TMS
273191	229899109	1,255,952.25	Amm	[NULL]	A	[NULL]	[NULL]	CULLEN FROST BANKERS INC	20985	59.850000	TMS
273211	231021106	4,142,857.90	Bmj	[NULL]	B	[NULL]	[NULL]	CUMMINS INC	76255	54.329000	TMS
6552904	231269101	470,768.68	NR	[NULL]	NR	[NULL]	[NULL]	CURIS INC	370684	1.270000	TMS
2918412	23126R101	361,265.36	OTHmj	[NULL]	C	[NULL]	[NULL]	CURAGEN CORP	420076	0.860000	TMS
8208503	231561101	1,717,603.42	NR	[NULL]	[NULL]	[NULL]	[NULL]	CURTIS-WRIGHT CORP	33358	51.490000	TMS
2230955F	23245GAA	331,132.44	A	AA3	AAA	NR	NR	CWALT 2006-OC9 A1 CWALT	400000	0.827831	MTS
2024279	23251P102	330,139.12	NR	[NULL]	[NULL]	[NULL]	[NULL]	CYBERONICS INC SHR USD	18891	17.476000	TMS

608496	232572107	1,601,537.26	Bmj	[NULL]	[NULL]	B	[NULL]	CYMER INC	57411	27,896000	TMS
1301266	232674507	495,482.12	NR	[NULL]	[NULL]	[NULL]	[NULL]	CYPRESS BIOSCIENCE INC	84280	5,879000	TMS
1300774	23282W10C	233,499.20	NR	[NULL]	[NULL]	NR	[NULL]	CYTOKINETICS INC	53068	4,400000	TMS
1788852	23311P100	33,210,973.05	NR	[NULL]	[NULL]	[NULL]	[NULL]	DCP MIDSTREAM PARTNERS	1698771	19,550000	TMS
2303738	233153105	631,083.12	NR	[NULL]	[NULL]	[NULL]	[NULL]	***DCT INDUSTRIAL TRUST INC	84823	7,440000	TMS
4299989	23322BCX4	0.08	AAAm	[NULL]	[NULL]	[NULL]	[NULL]	DLJCM 98-CF2 S CMO SER 98-CF2 DLJ COM	7700000	0,000000	MTS
47792	23331A109	1,662,682.03	Amj	[NULL]	[NULL]	A	[NULL]	D R HORTON INC	122292	13,596000	TMS
576717	233326107	2,047,230.56	Bmj	[NULL]	[NULL]	B+	[NULL]	DST SYSTEMS INC-DEL	36247	56,480000	TMS
1153568	233326AD9	11,700.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	DST SYSTEMS INC	1000000	0,011700	TMS
1600098	23334L102	262,474.14	NR	[NULL]	[NULL]	NR	[NULL]	DSW INC	18535	14,161000	TMS
2249962	23339M106	9,408,411.06	NR	[NULL]	[NULL]	[NULL]	[NULL]	DWS DREMAN VALUE INCOME EDGE FUND	1091463	8,620000	TMS
6404029	233835AK3	96.23	BBB+	A3	[NULL]	A-	[NULL]	DAIMLER FINANCE NORTH AMERICA LLC 8	9000	0,010692	TMS
8195779	233835AQC	95,931.76	BBB+	A3	[NULL]	A-	[NULL]	DAIMLER CHRYSLER NA HLDG CORP BC	9441000	0,010161	TMS
1190535	233835AW1	152,135.08	BBB+	A3	[NULL]	A-	[NULL]	DAIMLER FINANCE NORTH AMERICA	15273000	0,009961	TMS
3043586	235825205	4,900,951.00	NR	[NULL]	[NULL]	NR	[NULL]	DANA HOLDING CORP	891082	5,500000	TMS
273690	235851102	1,000,159.20	Amj	[NULL]	[NULL]	A+	[NULL]	DANAHER CORP	13443	74,400000	TMS
9884744	235851AF9	5,634.38	A	A2	[NULL]	A+	[NULL]	DANAHER CORP	5000	1,126876	TMS
1651662	237194105	211,337.53	NR	[NULL]	[NULL]	[NULL]	[NULL]	DARDEN RESTAURANTS ISHR	7193	29,381000	TMS
2027457	237502109	3,805.18	NR	[NULL]	[NULL]	[NULL]	[NULL]	DARWIN PROFESSIONAL UNDERWRI	122	31,190000	TMS
1287653	238113104	310,939.20	NR	[NULL]	[NULL]	[NULL]	[NULL]	DATASCOPE CORP	6040	51,480000	TMS
3593928	239359102	297,577.24	NR	[NULL]	[NULL]	[NULL]	[NULL]	DAWSON GEOPHYSICAL CSHR	5909	50,360000	TMS
1829385	239427AG2	20,010,000.00	AAAmj	AAA	[NULL]	NR	[NULL]	DAWSON RIDGE MET DIST #1 COLO 0-CPN	20010000	1,000000	TMS
1153693	239427AH0	10,000,000.00	AAAmj	AAA	[NULL]	NR	[NULL]	DAWSON RIDGE MET DIST #1 COLO 0-CPN	10000000	1,000000	TMS
1805294	242309102	1,801,816.92	NR	[NULL]	[NULL]	[NULL]	[NULL]	DEALERTRACK HOLDINGSSHR	104031	17,320000	TMS
9092454	242370104	1,125,880.95	NR	[NULL]	[NULL]	[NULL]	[NULL]	DEAN FOODS CO	47998	23,458828	TMS
1284946	243537107	1,631,620.18	NR	[NULL]	[NULL]	[NULL]	[NULL]	DECKERS OUTDOOR CORP	15413	105,860000	TMS
9112636	243586104	105,717.60	NR	[NULL]	[NULL]	[NULL]	[NULL]	DECODE GENETICS INC	264294	0,400000	TMS
1390386	243586AB0	2,259,878.48	NR	[NULL]	[NULL]	[NULL]	[NULL]	DECODE GENETICS INC	22565000	0,100150	TMS
2234821	243586AC8	1,402,096.11	NR	[NULL]	[NULL]	[NULL]	[NULL]	DECODE GENETICS INC	14000000	0,100150	TMS
274094	244199105	3,374,174.34	BBB+mj	[NULL]	[NULL]	A-	[NULL]	DEERE & CO	54496	61,916000	TMS
3152733	24422EQR	3,413,826.95	A	A2	[NULL]	A	[NULL]	JOHN DEERE CAPITAL CORP	3536000	0,965449	TMS
3446356	24422EQV4	13,811,331.12	Amj	[NULL]	[NULL]	A	[NULL]	JOHN DEERE CAPITAL CORP	14000000	0,965524	TMS
9782296	246579GA8	1,061.52	A	AA2	[NULL]	AA-	[NULL]	DELAWARE VALLEY PA REGL FIN AUTH LC	99000	0,010722	TMS
1998509	246647101	193,653.78	NR	[NULL]	[NULL]	[NULL]	[NULL]	DELEK US HOLDINGS INC	19801	9,780000	TMS
274187	247131105	1,421,806.40	Bmj	[NULL]	[NULL]	B	[NULL]	DELPHI FINANCIAL GROUP INC	48692	29,200000	TMS
8621514	247367AT2	141,013.92	BBB-mm	NR	[NULL]	BBB-	[NULL]	DELTA AIRLINES-CORP BOND	15327600	0,009200	TMS
1712670	247850100	989,318.40	NR	[NULL]	[NULL]	[NULL]	[NULL]	DELTA AIRLINES-CORP SHR	14280	69,280000	TMS
465177	247907207	5,702,980.19	OTHmj	[NULL]	[NULL]	C	[NULL]	DELTA PETROLEUM CORP NEW	350392	16,276000	TMS
2488173	247907AD0	1,746,508.16	OTHmj	[NULL]	[NULL]	CCC+	[NULL]	DELTA PETE CORP	2070000	0,843724	TMS
9208506	247916208	144,114.74	NR	[NULL]	[NULL]	[NULL]	[NULL]	CONV SENIOR	7003	20,579000	TMS
2515914	24799AKD3	182.75	OTHmj	[NULL]	[NULL]	D	[NULL]	DENBURY RESOURCES INC	731000	0,000250	TMS
274252	248019101	65,927.61	Bmj	[NULL]	[NULL]	B+	[NULL]	DELUXE CORP	4767	13,830000	TMS
2688913	24823QAB1	1,284.06	NR	[NULL]	[NULL]	[NULL]	[NULL]	DENDREON CORP	175000	0,007338	TMS
9897375	24869P104	69,410.55	OTHmj	[NULL]	[NULL]	C	[NULL]	DENNYS CORPORATION	23529	2,950000	TMS
3451816	25085ALC4	263,787.63	A2	P2	[NULL]	A2	F2	C/P DETROIT EDISON COMPANY	265000	0,995425	MTS

2500089;25150VAP1	144,268.23	B	BA3	AAA	NR	DBALT 2007-AR3 2A7	DEUTSCHE ALT	1245805	0.115803	MTS
1501488;251510DH3	873,300.00	AAAm	AAA	NR	AAA	DBALT 2005-2 1A1	DEUTSCHE ALT-A	1420000	0.615000	MTS
1957235;251510MZ3	17,118,405.33	AAA	AAA	AAA	AAA	DBALT 2006-AF1 A1	DEUTSCHE ALT-A	19833000	0.863127	MTS
3049618;25153X208	62,280.00	Amm	AA3	[NULL]	A+	DEUTSCHE BANK CONTINGENT CAPIT	4000	15.570000	TMS	
6592279;25156PAB9	2,995,177.49	NR	[NULL]	[NULL]	[NULL]	***DEUTSCHE TELEKOM AG SPONSOR	196663	15.230000	TMS	
9725388;25156PAD5	1,377,874.14	BBB+	BAA1	BBB+	A-	DEUTSCHE TELEKOM INTERNATIONAL FIN	1300000	1.059903	TMS	
461693;251591103	10,131,196.75	BBB+	BAA1	BBB+	A-	DEUTSCHE TELEKOM INTERNATIONAL FIN	10000000	1.013120	TMS	
2517851;251591AS2	2,343,429.26	BBB+mj	[NULL]	BBB	[NULL]	DEVELOPERS DIVERSIFIED REALTY CORP	69974	33.490000	TMS	
5033568;25179M103	25,500.00	BBBm	[NULL]	[NULL]	[NULL]	DEVON ENERGY CORPORATION	3000000	0.008500	TMS	
1479693;252131107	6,939,433.50	NR	[NULL]	NR	[NULL]	DEXCOM INC	70825	97.980000	TMS	
2841520;25243Q205	285,845.45	NR	[NULL]	[NULL]	[NULL]	***DIAGEO PLC-SPONSORED ADR NEW RE	38785	7.370000	TMS	
2876883;25243YAL3	951,390.20	NR	A3	A-	A	DIAGEO CAPITAL PLC MAKE WHOLE	13295	71.560000	TMS	
1959383;25244SAD3	23,855.88	BBB+	A3	A-	[NULL]	DIAGEO FINANCE BV 5.500% 20130401	2330000	0.010239	TMS	
1711884;252603105	8,502.38	BBB+	A3	A-	[NULL]	DIAMOND FOODS INC	820000	0.010369	TMS	
8641922;25264R207	452,920.00	NR	[NULL]	[NULL]	[NULL]	DIAMOND HILL INVESTMENT GROUP INC NI	17420	25.000000	TMS	
1710143;252784301	59,212.66	B-mj	[NULL]	[NULL]	[NULL]	DIAMONDROCK HOSPITALREIT	689	85.940000	TMS	
284584;254423106	975,461.10	NR	[NULL]	[NULL]	[NULL]	DO NOT USE IHOP CORP	100563	9.700000	TMS	
3594119;254543101	297,871.28	Bmj	[NULL]	B	[NULL]	DIODES INC SHR USD 0.61	7973	37.360000	TMS	
2190780;254543AA9	128,654.60	NR	[NULL]	[NULL]	[NULL]	DIODES INC SR NT CONV	6217	20.694000	TMS	
1832642;254687106	1,879,098.75	NR	[NULL]	[NULL]	[NULL]	WALT DISNEY CO HOLDING CO	2250000	0.835155	TMS	
1583628;25468Y107	1,154,398.11	BBB+mj	[NULL]	A-	[NULL]	DISCOVERY HOLDING CO CLASS A	34538	33.424000	TMS	
2566419;254709108	359,887.80	NR	[NULL]	[NULL]	[NULL]	DISCOVER FINANCIAL SERVICES	19666	16.300000	CHASE	
2940251;25476FEX2	5,491,769.44	NR	[NULL]	NR	[NULL]	DISTRICT COLUMBIA G/O SER C R/M D 5.0	387126	14.186000	TMS	
2262415;254839M34	1,071.04	AAA	AAA	AAA	NR	DISTRICT COLUMBIA REV SAVRS 7 DAY	100000	0.010710	TMS	
2927569;254839QF3	141,000.00	A	A2	AA	[NULL]	DISTRICT COLUMBIA REV RFDG- HOWARD	14100000	0.010000	TMS	
3150923;254839UE1	3,878.53	A	A2	AA	[NULL]	DISTRICT COLUMBIA REV SAVRS RFDG-UI	377800	0.010265	TMS	
7934826;254839Y73	1,750,003.28	A	A2	AA	[NULL]	GEORGETOWN UNIVERSITY TAX-EXEM	1750000	1.000002	TMS	
3383169;254845EP1	8,000.00	A	A2	AA	[NULL]	DISTRICT COLUMBIA WTR AND SWR AUTH	800000	0.010000	TMS	
1999379;255413106	616.17	AAA	AAA	AAA	[NULL]	DIVX INC	64600	0.009538	TMS	
2695366;25559P402	1,135,231.32	NR	[NULL]	NR	[NULL]	DOLAN MEDIA COMPANY	142617	7.960000	TMS	
1480266;25559T107	5,462,974.72	NR	[NULL]	NR	[NULL]	DOLBY LABORATORIES INC CL A	424144	12.860000	TMS	
2611492;255664AA1	60,080.28	NR	[NULL]	NR	[NULL]	DOLLAR FINANCIAL CORP SR NT CONV	1482	40.540000	TMS	
2717180;255743105	71,250.00	NR	[NULL]	[NULL]	[NULL]	DOLLAR THRIFTY AUTOMOTIVE GROUP I	10451	4.230000	TMS	
3585688;255746108	44,207.73	B-mj	[NULL]	B-	[NULL]	DOLLAR TREE INC SHR USD	41538	37.820000	TMS	
5448715;25746Q108	1,570,967.16	NR	[NULL]	[NULL]	[NULL]	DOMINION RESOURCES BXXX NPI	9000	20.290000	TMS	
8199779;25746U109	182,610.00	NR	[NULL]	[NULL]	[NULL]	DOMINION RESOURCES INC VA NEW	8761	41.778000	TMS	
1450277;25746UATE	366,017.06	Bmj	[NULL]	B+	[NULL]	DOMINION RES INC VA NEW SR NT SER	900000	1.146235	TMS	
2414241;25754A201	1,031,611.94	BBB	BAA2	A-	[NULL]	DOMINOS PIZZA INC	126870	12.645000	TMS	
2412041;257559104	1,604,271.15	NR	[NULL]	[NULL]	[NULL]	DOMSTAR CORPORATION	184819	4.740000	TMS	
274999;2578667101	876,042.06	NR	[NULL]	[NULL]	[NULL]	R R DONNELLEY & SONS CO	44761	24.620000	TMS	
1736985;2578667AR2	1,102,015.82	B-mj	[NULL]	B-	[NULL]	DONNELLEY R R & SONS CO NT 5.5%15	2000000	0.900259	TMS	
2271809;258598101	1,800,518.18	BBB	BAA2	BBB+	[NULL]	DOUBLE-TAKE SOFTWARE INC	41712	11.400000	TMS	
2191601;25960P109	475,516.80	NR	[NULL]	NR	[NULL]	DOUGLAS EMMETT INC	89244	23.730000	TMS	
275086;260003108	2,117,760.12	NR	[NULL]	NR	[NULL]	DOVER CORP	32038	43.485000	TMS	
	1,393,172.43	BBB+mj	[NULL]	A-	[NULL]					

3206273; 26138E109	1,273,335.98	NR	[NULL]	[NULL]	[NULL]	[NULL]	DR PEPPER SNAPPLE GROUP INC	45736	27,841,000	TMS
1401207; 26153C103	7,351,720.92	NR	[NULL]	[NULL]	[NULL]	[NULL]	DREAMWORKS ANIMATION INC CLA	245058	29,878,000	TMS
1040244; 261570105	1,306,088.56	NR	[NULL]	[NULL]	[NULL]	[NULL]	DRESS BARN INC	95477	15,280,000	TMS
1642775; 261608103	324,783.27	NR	[NULL]	[NULL]	[NULL]	[NULL]	DRESSER-RAND GROUP ISHR USD	9261	35,070,000	CHASE
3594203; 26168L205	1,537,346.82	NR	[NULL]	[NULL]	[NULL]	[NULL]	DREW INDUSTRIES INC SHR USD	76031	20,220,000	TMS
2427345; 262037104	3,254,257.23	NR	[NULL]	[NULL]	[NULL]	[NULL]	DRIL-QUIP INC SHR USD 0.0	68879	47,245,000	TMS
2753343; 263534109	4,961,700.58	Bm	[NULL]	[NULL]	[NULL]	[NULL]	E I DU PONT DE NEMOURS & CO	108353	45,792,000	TMS
3584072; 264142100	430,609.75	NR	[NULL]	[NULL]	[NULL]	[NULL]	DUCKWALL-ALCO STORESSHR US	27515	15,650,000	TMS
511906; 264411505	2,286,627.20	BBB+mi	[NULL]	[NULL]	[NULL]	[NULL]	DUKE REALTY CORP NEW	91136	25,260,000	TMS
2753382; 26441C105	21,291,357.12	Bm	[NULL]	[NULL]	[NULL]	[NULL]	DUKE ENERGY CORP SHR USD	1031558	20,640,000	TMS
6894151; 26483E100	362,044.62	NR	[NULL]	[NULL]	[NULL]	[NULL]	DUN & BRADSTREET CORP NEW	3834	94,430,000	TMS
2358831; 265026104	495,297.36	NR	[NULL]	[NULL]	[NULL]	[NULL]	DUNCAN ENERGY PARTNERS LP COM UT	31608	15,670,000	TMS
2834427; 26613Q106	596,722.55	NR	[NULL]	[NULL]	[NULL]	[NULL]	DUPONT FABROS TECHNOLOGY INC COMI	39755	15,010,000	TMS
1370262; 267039XB6	3,536.58	AAmi	[NULL]	[NULL]	[NULL]	[NULL]	DUTCHESS CNTY N Y REF-PUB IMPTR/MD	350000	0,010105	TMS
3429184; 26746E103	108,941.64	NR	[NULL]	[NULL]	[NULL]	[NULL]	DYAX CORP	22602	4,820,000	TMS
275548; 267475101	409,311.00	Bm	[NULL]	[NULL]	[NULL]	[NULL]	DYCOM INDUSTRIES INC	32485	12,600,000	TMS
275623; 268057106	615,855.64	B-mj	[NULL]	[NULL]	[NULL]	[NULL]	DYNAMICS RESEARCH CORP	73142	8,420,000	TMS
2456117; 26817G102	4,281,348.12	OTHmi	[NULL]	[NULL]	[NULL]	[NULL]	DYNEGY INC DEL CLA	1197245	3,576,000	TMS
3440002; 268315108	196,795.02	B-mj	[NULL]	[NULL]	[NULL]	[NULL]	EDCI HOLDINGS INC	47882	4,110,000	TMS
275715; 268648102	16,123,891.06	Bm	[NULL]	[NULL]	[NULL]	[NULL]	EMC CORP-MASS R/MD	1299266	12,410,000	TMS
2234814; 268648AJ1	806,291.78	BBB+mi	[NULL]	[NULL]	[NULL]	[NULL]	EMC CORP-MASSACHUSETTS	790000	1,020,623	TMS
2414950; 268648AK8	7,897,576.90	BBB+mi	[NULL]	[NULL]	[NULL]	[NULL]	EMC CORP-MASSACHUSETTS	7738000	1,020,622	TMS
3442615; 268648AM4	4,115,507.39	BBB+mi	[NULL]	[NULL]	[NULL]	[NULL]	EMC CORP-MASSACHUSETTS	4053000	1,015,423	TMS
275721; 268664109	102,407.14	Bm	[NULL]	[NULL]	[NULL]	[NULL]	EMC INSURANCE GROUP INC	3847	26,620,000	TMS
3207004; 26873N108	191,017.44	NR	[NULL]	[NULL]	[NULL]	[NULL]	EMS TECHNOLOGIES INC SHR	8262	23,120,000	TMS
7207076; 26874Q100	8,813,667.05	NR	[NULL]	[NULL]	[NULL]	[NULL]	ENSCO INTERNATIONAL INC	151461	58,191,000	TMS
578383; 26874R108	2,064,104.91	NR	[NULL]	[NULL]	[NULL]	[NULL]	ENI SPA 1 ADR REPR 02.00 SHR	39249	52,590,000	TMS
6487880; 26875P101	4,536,227.85	NR	[NULL]	[NULL]	[NULL]	[NULL]	EOG RESOURCES INC	49035	92,510,000	TMS
3361276; 268769AB0	137,538.12	A	[NULL]	[NULL]	[NULL]	[NULL]	EON INTERNATIONAL FINANCE BV MAKE V	14000000	0,009824	TMS
3111373; 26884AAV5	39,667.16	BBB+mm	[NULL]	[NULL]	[NULL]	[NULL]	ERP OPERATING LP	4257549	0,009317	TMS
3621557; 268948106	216,015.64	NR	[NULL]	[NULL]	[NULL]	[NULL]	EAGLE BANCORP INC MD	24217	8,920,000	TMS
608440; 269246104	890,017.13	OTHmi	[NULL]	[NULL]	[NULL]	[NULL]	E TRADE FINANCIAL CORPORATION	271678	3,276,000	TMS
1221177; 269279AB1	9,259,006.02	OTH	[NULL]	[NULL]	[NULL]	[NULL]	EXCO RESOURCES INC	9745000	0,950129	TMS
1706304; 26928A200	1,272,346.80	NR	[NULL]	[NULL]	[NULL]	[NULL]	EV3 INC SHR USD 0.01U	107826	11,800,000	TMS
1217532; 26969P108	3,224,624.70	Bm	[NULL]	[NULL]	[NULL]	[NULL]	EAGLE MATERIALS INC	117730	27,390,000	TMS
2106721; 26985R104	39,215,818.57	NR	[NULL]	[NULL]	[NULL]	[NULL]	EAGLE ROCK ENERGY PARTNERS LP UNIT	3607711	10,870,000	CHASE
5754375; 270321102	585,273.62	NR	[NULL]	[NULL]	[NULL]	[NULL]	EARTHLINK INC SHR USD 0	75170	7,786,000	TMS
2234834; 270321AA0	34,065.51	NR	[NULL]	[NULL]	[NULL]	[NULL]	EARTHLINK INC	3209000	0,010613	TMS
8831080; 27579R104	465,415.02	NR	[NULL]	[NULL]	[NULL]	[NULL]	EAST WEST BANCORP INC	28854	16,130,000	TMS
2182355; 277276101	44,530.06	Bm	[NULL]	[NULL]	[NULL]	[NULL]	EASTGROUP PROPERTIES INC	971	45,860,000	TMS
522733; 277432100	1,694,963.16	B-mj	[NULL]	[NULL]	[NULL]	[NULL]	EASTMAN CHEMICAL CO	28193	60,120,000	TMS
275939; 277461109	1,174,109.44	B-mj	[NULL]	[NULL]	[NULL]	[NULL]	EASTMAN KODAK CO	81411	14,422,000	TMS
1301269; 277461BE8	84,643.14	NR	[NULL]	[NULL]	[NULL]	[NULL]	EASTMAN KODAK CO 3.375% 10/15/33 CV	91000	0,930144	TMS
1549171; 27828X100	90,342.80	NR	[NULL]	[NULL]	[NULL]	[NULL]	EATON VANCE TAX-MANAGED BUY WRITE	6742	13,400,000	TMS
1703258; 27829C105	262,420.06	NR	[NULL]	[NULL]	[NULL]	[NULL]	EATON VANCE TAX-MANAGED GLOBALBUY	21061	12,450,000	TMS

2695186	27829G106	254,850.50	NR	[NULL]	NR	[NULL]	[NULL]	EATON VANCE RISK MANAGED	DIVERSIFI	15635	16,300,000	TMS
3512518	27874N105	829,966.32	OTHmj	[NULL]	C	[NULL]	[NULL]	ECHOLON CORP		55368	14,990,000	TMS
2981669	278768106	851,967.20	NR	[NULL]	NR	[NULL]	[NULL]	ECHOSTAR CORPORATION		31885	26,720,000	TMS
276036	278865100	5,310,857.31	Amj	[NULL]	A	[NULL]	[NULL]	ECOLAB INC		107529	49,390,000	TMS
582531	281020107	955,618.51	Bmj	[NULL]	B	[NULL]	[NULL]	EDISON INTERNATIONAL		24199	39,490,000	TMS
3274989	282645589	12,802,130.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	***EKSPORTFINANS ASA	REVERSE EX	79640	160,750,000	TMS
20141531	282645AQ3	986.00	AA	AAA	AA+	[NULL]	[NULL]	EKSPORTFINANS A/S 5.500% 20160525		90000	0,010956	TMS
3440002	282649409	2,045,203.80	NR	[NULL]	[NULL]	[NULL]	[NULL]	EKSPORTFINANS A/S CNVBND#WMB 7.13 %		81405	25,123,811	TMS
2932968	28264QE26	3,304,700.00	AA	AAA	AA+	[NULL]	[NULL]	EKSPORTFINANS A/S 0.000% 20101130 SER		3500000	0,944200	TMS
2601336	28264QGC:	541.10	AAAm	AAA	AA+	AAA	AAA	EKSPORTFINANS A/S 5.500% 20170525		50000	0,010822	TMS
7616522	28336L109	4,674,374.08	B-mj	[NULL]	B-	[NULL]	[NULL]	EL PASO CORPORATION		351986	13,280,000	TMS
583592	283677854	58,090.50	Bmj	[NULL]	B	[NULL]	[NULL]	EL PASO ELECTRIC CO NEW		2979	19,500,000	TMS
191689	283695AZ7	219,239.65	BBB-mm	BAA3	BB	[NULL]	[NULL]	EL PASO NATURAL GAS-CORP BOND		19963000	0,010982	TMS
2891619	283702108	3,297,509.60	NR	[NULL]	NR	[NULL]	[NULL]	EL PASO PIPELINE PARTNERS L P COM UN		214124	15,400,000	TMS
2397272	285218103	114,847.56	NR	[NULL]	[NULL]	[NULL]	[NULL]	ELECTRO RENT CORP SHR	USD	7781	14,760,000	TMS
3594406	285229100	53,738.50	NR	[NULL]	[NULL]	[NULL]	[NULL]	ELECTRO SCIENTIFIC ISHR	USD	3467	15,500,000	TMS
1136580	285661AF1	1,860,465.98	BBB-	BAA3	BBB-	[NULL]	[NULL]	ELECTRONIC DATA SYS CORP	SR NT CC	1865000	0,997569	TMS
1996175	29078E105	877,545.72	NR	[NULL]	[NULL]	[NULL]	[NULL]	EMBARQ CORPORATION		21414	40,980,000	TMS
1837725	29084Q100	53,431.60	Bmj	[NULL]	B+	[NULL]	[NULL]	EMCOR GROUP INC		1922	27,800,000	TMS
1377764	291011104	3,285,540.58	NR	[NULL]	[NULL]	[NULL]	[NULL]	EMERSON ELECTRIC CO		76756	42,805,000	TMS
1357041	291195KME	2,706.85	A	AA3	AA	[NULL]	[NULL]	EMERYVILLE CALIF PUB FING AUTHREV EM		250000	0,010827	TMS
1226565	291641108	130,255.48	NR	[NULL]	[NULL]	[NULL]	[NULL]	EMPIRE DISTRICT ELECTRIC CO		5723	22,760,000	TMS
2365864	292218104	271,656.00	NR	[NULL]	NR	[NULL]	[NULL]	EMPLOYERS HLDGS INC		16170	16,800,000	TMS
1261362	29245JAB8	5,936.28	A	A2	A	[NULL]	A	EMPRESA NACIONAL DEL PETROLEO 4.875		610000	0,009732	TMS
9469389	292505104	1,414,934.02	Bmj	[NULL]	B+	[NULL]	[NULL]	***ENCANA CORP		20935	67,684,000	TMS
1583635	29250N105	571,519.41	NR	[NULL]	[NULL]	[NULL]	[NULL]	***ENBRIDGE INC	US LISTING	14973	38,170,000	CHASE
8589118	29250R106	6,483,568.84	NR	[NULL]	NR	[NULL]	[NULL]	ENBRIDGE ENERGY PARTNERS LP		169019	38,360,000	TMS
1016102	29250X103	1,136,353.28	NR	[NULL]	NR	[NULL]	[NULL]	ENBRIDGE ENERGY MANAGEMENT LLC SH		27743	40,950,000	TMS
7780286	29255W10C	910,481.68	NR	[NULL]	[NULL]	[NULL]	[NULL]	ENCORE ACQUISITION CSHR	USD	20792	43,790,000	TMS
449437	292562105	146,278.25	Bmj	[NULL]	B	[NULL]	[NULL]	ENCORE WIRE CORP		7782	18,797,000	TMS
2790464	29257A106	1,053,146.90	NR	[NULL]	[NULL]	[NULL]	[NULL]	***ENCORE ENERGY PARTNERS LP		54370	19,370,000	TMS
3207005	292659109	1,663,447.50	NR	[NULL]	[NULL]	[NULL]	[NULL]	ENERGY CONVERSION DESHR	US	28314	58,750,000	CHASE
1005923	29265N108	670,594.86	NR	[NULL]	[NULL]	[NULL]	[NULL]	ENERGEN CORP		14409	46,540,000	TMS
6060876	29266R108	5,067,591.05	NR	[NULL]	NR	[NULL]	[NULL]	ENERGIZER HOLDINGS INC		57619	87,950,000	TMS
3201571	29267A203	58,991.70	OTHmj	[NULL]	C	[NULL]	[NULL]	ENER1 INC	NEW	9146	6,450,000	TMS
3311035	29268BAB7	18,239.43	Am	A2	A-	[NULL]	A	ENEL FINANCE INTERNATIONAL SA MAKE V		1800000	0,010133	TMS
1675755	29273R109	34,341,930.20	NR	[NULL]	[NULL]	[NULL]	[NULL]	ENERGY TRANSFER PARTLP	USC	1022690	33,580,000	TMS
1679120	29273V100	16,689,787.72	NR	[NULL]	NR	[NULL]	[NULL]	ENERGY TRANSFER EQUITY L P COM UNI		797791	20,920,000	TMS
8733677	29274D604	1,532,050.65	NR	[NULL]	[NULL]	[NULL]	[NULL]	ENERPLUS RESOURCES FUND		44343	34,550,000	CHASE
2454639	292756202	491,919.25	NR	[NULL]	[NULL]	[NULL]	[NULL]	ENERGYSOLUTIONS INC SHR	USC	32257	15,250,000	TMS
2542606	292764107	117,524.16	NR	[NULL]	[NULL]	[NULL]	[NULL]	ENERNOC INC	USD 0	10062	11,680,000	TMS
1679222	293306106	143,932.96	NR	[NULL]	[NULL]	[NULL]	[NULL]	DO NOT USE ENGLOBAL CORP		12136	11,860,000	TMS
1703337	29332W107	80,021.53	NR	[NULL]	NR	[NULL]	[NULL]	ENHANCED S&P 500 COVERED CALL FD INC		5459	12,370,000	TMS
1553620	293712105	81,075.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	ENTERPRISE FINANCIAL SERVICE		3525	23,000,000	TMS
1673291	293716106	22,095,923.64	NR	[NULL]	[NULL]	[NULL]	[NULL]	ENTERPRISE GP HOLDINLP	NPV	945078	23,380,000	CHASE

3507188	293792107	17,981,569.20	Bmj	[NULL]	B+	[NULL]	ENTERPRISE PRODUCTS PARTNERS LP	758716	23,700,000	TMS
2643065	29380T105	27,670.50	NR	[NULL]	[NULL]	[NULL]	ENTERTAINMENT PROPERREIT US	473	58,500,000	TMS
1489662	29381P102	1,079.73	NR	[NULL]	NR	[NULL]	***ENTERRA ENERGY TRUST TRUST UN	387	2,790,000	TMS
2117858	294100102	112,678.20	NR	[NULL]	[NULL]	[NULL]	ENZO BIOCHEM INC	10620	10,610,000	TMS
2116887	294251103	7,900.00	NR	[NULL]	[NULL]	[NULL]	EPIC ENERGY RESOURCES INC	20300	3,395,000	TMS
1885677	294284205	29,250.00	NR	[NULL]	[NULL]	[NULL]	EPICEPT CORP	45000	3,650,000	TMS
277006	294429105	1,145,416.32	Bmj	[NULL]	B+	[NULL]	EQUIFAX INC	33848	33,840,000	TMS
1061868	29444U502	6,437,734.45	NR	[NULL]	NR	[NULL]	EQUINIX INC	88813	72,650,000	TMS
3221407	294752100	347,630.72	NR	[NULL]	[NULL]	[NULL]	EOUITY ONE INC REIT USD C	15464	22,480,000	TMS
1038215	294821608	293,098.10	NR	[NULL]	[NULL]	[NULL]	ERICSSON (LM) TEL-SP ADR	29135	10,060,000	TMS
2453119	29509PBG:	1,770.15	AAA+mj	[NULL]	AAA	[NULL]	ERICNTY NY INDL DEV AGY SCH SCH FAC	164100	0,010787	TMS
1638953	296315104	3,359,030.40	NR	[NULL]	[NULL]	[NULL]	ESCO TECHNOLOGIES INSHR USE	56384	50,600,000	TMS
1113776	297178105	347,626.00	NR	[NULL]	[NULL]	[NULL]	ESSEX PROPERTY TRUST INC	2694	129,000,000	TMS
3027725	298785EK8	1,558.71	AAA	[NULL]	AAA	[NULL]	EUROPEAN INVESTMENT BANK 2.875% 201	157000	0,009928	TMS
2115175	29977A105	208,348.00	NR	[NULL]	NR	[NULL]	EVERCORE PARTNERS INC CLA	14882	14,000,000	TMS
7184881	30033R108	62,894,703.20	NR	[NULL]	NR	[NULL]	EVERGREEN SOLAR INC	12071920	5,210,000	TMS
3321652	30033RAC:	237,396.00	NR	[NULL]	NR	[NULL]	EVERGREEN SOLAR INC SR NT CONV	544317	0,436136	TMS
1316968	30064E109	271,782.30	NR	[NULL]	[NULL]	[NULL]	EXACTECH INC	10330	26,310,000	TMS
2842868	300668AA8	789.38	NR	[NULL]	[NULL]	[NULL]	EXCEL MARITIME CARRIERS LTD	150000	0,009263	TMS
8208509	30161Q104	247,564.92	NR	[NULL]	[NULL]	[NULL]	EXELIXIS INC	36514	6,780,000	TMS
1295680	302051206	219,116.69	NR	[NULL]	NR	[NULL]	EXIDE TECHNOLOGIES NEW	26689	8,210,000	TMS
1627463	30212P105	587,088.00	NR	[NULL]	NR	[NULL]	EXPEDIA INC DEL	38880	15,100,000	TMS
8730605	302130109	2,176,495.75	NR	[NULL]	[NULL]	[NULL]	EXPEDITORS INTL WASH INC	60881	35,750,000	CHASE
7179335	30214U102	22,041.60	NR	[NULL]	[NULL]	[NULL]	EXPONENT INC	672	32,800,000	TMS
3330312	30215GK35	9,992.22	A1	P1	A1+	[NULL]	C/P EXPORT DEVELOPMENT CORP	10000	0,999222	MTS
1152476	30218U108	232,878.45	NR	[NULL]	[NULL]	[NULL]	EXPRESSJET HOLDINGS INC	1012515	0,230,000	TMS
2196171	30225N105	939,402.42	NR	[NULL]	[NULL]	[NULL]	EXTERRAN PARTNERS LPMLP NP	60141	15,620,000	TMS
1345809	302301106	148,456.00	NR	[NULL]	[NULL]	[NULL]	EZCORP INC-CL A	9640	15,400,000	TMS
4668895	30231G102	17,933,368.51	Amj	[NULL]	A+	[NULL]	EXXON MOBIL CORP	231982	77,305,000	TMS
111621	302520101	352,870.00	NR	[NULL]	[NULL]	[NULL]	FNB CORP	20164	17,500,000	TMS
8282420	303250104	762,476.58	NR	[NULL]	[NULL]	[NULL]	FAIR ISAAC CORP	36882	24,590,000	TMS
8197809	303726103	520,972.48	NR	[NULL]	[NULL]	[NULL]	FAIRCHILD SEMICON INTERNATIO	54724	9,520,000	TMS
8473333	306137100	1,595,492.82	NR	[NULL]	NR	[NULL]	FALCONSTOR SOFTWARE INC	241011	6,620,000	TMS
277939	311900104	4,949,106.09	Amj	[NULL]	A	[NULL]	FASTENAL CO	91501	54,088,000	TMS
2195194	31308T100	9,728.59	NR	[NULL]	NR	[NULL]	FCSTONE GROUP INC	643	15,130,000	TMS
520482	313148306	91,779.84	Bmj	[NULL]	B+	[NULL]	FEDERAL AGRICULTURAL MORTGAGE COF	6168	14,880,000	TMS
3285037	313400624	53,254.00	OTHmm	CA	[NULL]	C	FREDDIE MAC	105508	0,500,000	TMS
1842342	313586109	374,780.69	NR	[NULL]	[NULL]	[NULL]	FANNIE MAE (FEDERAL NATL MT	871583	0,430,000	TMS
32397	313586QRC	8,363.40	AAA	AAA	AAA	AAA	FEDERAL NATIONAL MTGE ASSOC	1000000	0,008363	TMS
32211	31358BAA6	16,942,585.35	NR	[NULL]	[NULL]	[NULL]	FANNIE MAE PRINCIPAL STRIP	29582000	0,572733	MTS
7739238	31358S7A3	63,862.50	NR	[NULL]	[NULL]	[NULL]	FNGT 2001-T3 A-1 SER 2000-T3 FANNIEMAE	60000	1,064,375	MTS
3948737	31359UY74	3,818,761.94	NR	[NULL]	[NULL]	[NULL]	FNR 98-65 65-11 CMO SER 65 FEDERAL NA 224633055	0,017000	0,017000	MTS
1553555	3136F6ZR3	6,078,397.56	AAAmn	[NULL]	[NULL]	AAA	FNMA FMAN 2005-2 1 FEDERAL NATIC	6000000	1,013066	MTS
277591	313747206	749,444.25	BBB+mj	[NULL]	A-	[NULL]	FEDERAL REALTY INVT TRUST SHS BEN	8843	84,750,000	TMS
1023744	31392ES84	1,271,583.81	AAAmm	[NULL]	[NULL]	AAA	FNW 02-W10 A4 FANNIEMAE WHOI	1250000	1,017267	MTS

10379256	31392FDE4	913,625.53	AAAmm	[NULL]	AAA	FNGT 2002-T16 A4	FANNIEMAE GRA	940000	0.971942	MTS
1072683	31392GEK7	87,707.52	NR	[NULL]	[NULL]	FNR 02-90 A1	FEDERAL NATL MTC	85000	1.031853	MTS
10614551	31392GVT6	962,673.42	NR	[NULL]	[NULL]	FNGT 2002-T19 A4	FANNIE MAE	953142	1.010000	MTS
1072839	31392JAP4	119,253.30	NR	[NULL]	[NULL]	FNW 03-W2 2-A8	FANNIEMAE WHO	19000000	0.006276	MTS
1083334	31392JYJ2	485,971.03	AAAmm	[NULL]	AAA	FNW 2003-W3 1-A4	FANNIE MAE	500000	0.971942	MTS
1083339	31392JYQ6	242,299.25	AAAmm	[NULL]	AAA	FNW 2003-W3 2A5	FANNIE MAE	245000	0.988977	MTS
9724810	31392MHQ3	480,823.24	AAAmm	[NULL]	AAA	FSPC 2002-T42 A5	FSPC	450000	1.068496	MTS
1122681	31393CX40	10,000.00	NR	[NULL]	[NULL]	FNW 2003-W8 3-F-2	FANNIE MAE	100000	0.100000	MTS
1162812	31393E6H7	210,397.61	AAAmm	[NULL]	AAA	FNW 2003-W14 1A8	FANNIE MAE	198305	1.060980	MTS
1273598	31393LFK4	5,659,381.30	NR	[NULL]	[NULL]	FSPC T-54 2A	FHLMC STRUCTURE	5500000	1.028978	MTS
1189134	31393UAN1	175,724.22	AAAmm	[NULL]	AAA	FNW 2003-W17 PT-1	FANNIE MAE	170000	1.033672	MTS
1255477	31393XFZ5	568,586.10	AAAmm	[NULL]	AAA	FNGT 2004-T1 2A	FANNIE MAE	585000	0.971942	MTS
1278926	31393XGT6	228,406.38	NR	[NULL]	[NULL]	FNW 2004-W2 4A	FANNIE MAE	235000	0.971942	MTS
1426805	31394A6Y7	439,843.75	NR	[NULL]	[NULL]	FNW04-W12 1-A-1	FANNIE MAE	400000	1.099609	MTS
1332539	31394ACL8	24,109,375.00	NR	[NULL]	[NULL]	FNW 2004-W9 2A1	FANNIE MAE	25000000	0.964375	MTS
1319613	31394XVDE	10,945,129.10	NR	[NULL]	[NULL]	FSPC T-60 1A1	FHLMC STRUCTURE	11027410	0.992539	MTS
3221404	314211103	5,979,804.70	NR	[NULL]	[NULL]	FEDERATED INVESTORS SHR		220657	27.100000	TMS
5739777	31428X106	763,396.01	NR	[NULL]	[NULL]	FEDEX CORP		8377	91.130000	TMS
1315832	315293100	118,800.00	NR	[NULL]	[NULL]	FERRELLGAS PARTNERS-LP		6336	18.750000	TMS
278098	315405100	584,567.55	B-mj	[NULL]	[NULL]	FERRO CORP		26511	22.050000	TMS
1177261	315912808	18,604,542.28	NR	[NULL]	[NULL]	FIDELITY NASDAQ COMPOSITE	INDEX FL	214982	86.540000	TMS
1702990	31620R105	1,206,742.81	NR	[NULL]	[NULL]	FIDELITY NATIONAL FINANCIAL	INC CL A	76604	15.753000	TMS
278371	316773100	4,648,615.40	BBB+mj	[NULL]	[NULL]	FIFTH THIRD BANCORP		325078	14.300000	TMS
3200568	316773CJ7	14,933.03	AA3	[NULL]	[NULL]	FIFTH THIRD BANCORP	R/M D 6.25	1880000	0.007943	TMS
3636341	317492106	189,080.70	NR	[NULL]	[NULL]	FINANCIAL FEDERAL CORP		7445	25.260000	TMS
4870635	317585404	42,669.90	Bmj	[NULL]	[NULL]	FINANCIAL INSTITUTIONS INC	COM	2605	16.380000	TMS
35668	31771C4D4	15,369,691.58	NR	[NULL]	[NULL]	FINANCING CORP FICO		16381000	0.938263	MTS
35677	31771C4G7	3,556,250.33	AAA	[NULL]	[NULL]	FINANCING CORP CPN FICO	STRIPSSER 15	4055000	0.877004	MTS
35699	31771C4QE	9,917,835.47	AAA	[NULL]	[NULL]	FICO SERIES 15		13825000	0.717384	MTS
290104	31771C6Y6	5,047.47	AAA	[NULL]	[NULL]	FINANCING CORP CPN FICO	STRIPSSER 14	5000	0.841246	MTS
1759672	31771CBYC	1,002,603.50	NR	[NULL]	[NULL]	FICO SERIES 1		1075000	0.932654	MTS
33617	31771CBZ7	110,456.39	NR	[NULL]	[NULL]	FINANCING CORP FICO		12131000	0.009105	TMS
33644	31771CCA1	2,146,575.05	NR	[NULL]	[NULL]	FINANCING CORP FICO		2404000	0.892918	MTS
34071	31771CHE8	12,595.58	NR	[NULL]	[NULL]	FINANCING CORP CPN FICO	SERIES 3INT PM	15000	0.839706	MTS
34813	31771CR31	2,094,724.49	NR	[NULL]	[NULL]	FINANCING CORP FICO		2159000	0.970229	MTS
34822	31771CR84	16,489,155.56	NR	[NULL]	[NULL]	FINANCING CORP FICO		17561000	0.938964	MTS
34825	31771CR72	7,346,750.99	NR	[NULL]	[NULL]	FINANCING CORP FICO		8120000	0.904772	MTS
34918	31771CS63	54,548.63	NR	[NULL]	[NULL]	FINANCING CORP FICO		7110000	0.007672	TMS
34924	31771CS89	196,335.77	NR	[NULL]	[NULL]	FINANCING CORP FICO		275000	0.713948	MTS
34945	31771CTF2	1,618,022.04	NR	[NULL]	[NULL]	FINANCING CORP FICO		2121000	0.762858	MTS
35433	31771CY82	6,242,646.79	NR	[NULL]	[NULL]	FINANCING CORP FICO		6502000	0.960112	MTS
35984	31771DCF6	7,014,589.36	NR	[NULL]	[NULL]	FINANCING CORP FICO		9321000	0.752558	MTS
35996	31771DCK7	13,355.22	NR	[NULL]	[NULL]	FINANCING CORP FICO		20000	0.667761	MTS
36540	31771EAN1	96,990.49	AAA	[NULL]	[NULL]	FINANCING CORP STRIPS SER 13	INT PMT	150000	0.646603	MTS
11795141	31787AAF8	325,053.47	NR	[NULL]	[NULL]	FINISAR CORP	CONV SUB NT	500000	0.650107	TMS

450568	317923100	728,851.99	B-mj	[NULL]	[NULL]	B-	[NULL]	FINISH LINE INC-CL A	68028	10,714,000	TMS
1614631	317928109	14,585.19	NR	[NULL]	[NULL]	[NULL]	[NULL]	FINOVA GROUP INC/THESHR	1458519	0,010,000	TMS
454046	318522307	4,586,740.96	Bmj	[NULL]	[NULL]	B	[NULL]	FIRST AMERICAN CORP	139009	32,996,000	TMS
574752	319340AA3	9,315,086.78	AAA+mj	AAA	[NULL]	NR	[NULL]	FBC87 A IO CMO SERIES A	45689000	0,203,880	TMS
7063639	31983A103	46,612.08	NR	[NULL]	[NULL]	[NULL]	[NULL]	FIRST COMMUNITY BANCSHR	1476	31,580,000	TMS
2785669	32022K102	31,615.50	NR	[NULL]	[NULL]	NR	[NULL]	FIRST FINANCIAL NORTHWEST INC	3011	10,500,000	TMS
2071642	320278AC8	550,625.00	AAA	AAA	AAA	AAA	NR	FFML 2006-FF8 1A3	1000000	0,550,625	MTS
2373475	32027AAB5	1.04	OTH	CAA1	[NULL]	CCC	NR	FFML 2007-FFA M1	9884000	0,000,000	MTS
1994233	32027EAE1	243,750.00	AAA	AAA	AAA	AAA	AA	FFML 2006-FF5 2A3	375000	0,650,000	MTS
2072250	32028HAD5	550,000.00	AAA	AAA	AAA	AAA	[NULL]	FIRST FRANKLIN MORTGAGE LOAN TRUST	1000000	0,550,000	MTS
1452683	32051GEN	494,322.30	AAAmm	NR	AAA	AAA	AAA	FHASI 2004-AR7 2A2	850000	0,581,556	MTS
1708874	32051GXT7	144,051.71	AAAmm	NR	AAA	AAA	AAA	FHASI 2005-AR5 3A1	205000	0,702,691	MTS
2184714	32052MAB7	442,697.09	A+mj	NR	NR	A	BB	FHAMS 2006-AA6 1A2	788000	0,561,798	MTS
2184726	32052MAC7	104,816.63	AAAmm	NR	NR	AAA	AAA	FHAMS 2006-AA6 1AIO	11732000	0,008,934	MTS
2184734	32052MAG1	4,273,829.32	AAAmm	NR	NR	AAA	AAA	FHAMS 2006-AA6 2AIO	1041000	0,011,970	MTS
2184734	32052MAJC	610,636.75	A+mj	NR	NR	A	BB	FHAMS 2006-AA6 3AIO	312000	0,011,570	MTS
2184734	32052MAK7	308,727.09	AAAmm	NR	NR	AAA	AAA	FHAMS 2007-FA3 B3	370000	0,003,440	MTS
2506492	32053GAQ7	3,609.84	OTHmm	NR	NR	NR	C	FHAMS 2007-FA2 B3	31505	31,000,000	TMS
2452155	32053LAU6	1,272.80	OTHmm	NR	[NULL]	NR	C	FIRST INDUSTRIAL REALTY TR	360723	3,750,000	TMS
1301268	32054K103	976,655.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	FIRST MARBLEHEAD CORP	29147	29,360,000	TMS
1167816	320771108	1,352,711.25	NR	[NULL]	[NULL]	NR	[NULL]	FIRST MIDWEST BANCORP INC/IL	966	18,230,000	TMS
9285641	320867104	855,755.92	NR	[NULL]	[NULL]	[NULL]	[NULL]	FIRST NIAGARA FINANCIAL INC	52	11,970,000	TMS
4728544	33582V108	17,610.18	NR	[NULL]	[NULL]	NR	[NULL]	FIRST PACTRUST BANCORP INC	13247	18,060,000	TMS
1009619	33589V101	622.44	NR	[NULL]	[NULL]	NR	[NULL]	FIRST POTOMAC REALTY TRUST	24642	4,500,000	TMS
1186021	33610F109	239,240.82	NR	[NULL]	[NULL]	NR	[NULL]	FIRST REGIONAL BANCOSHR	36696	7,810,000	TMS
2926605	33615C101	110,889.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	1ST SOURCE CORP	2039	25,750,000	TMS
1317688	336453105	286,595.76	NR	[NULL]	[NULL]	[NULL]	[NULL]	FIRST TR VALUE LINE 100	10534	13,790,100	TMS
1322457	336901103	52,504.25	NR	[NULL]	[NULL]	[NULL]	[NULL]	EXCHANGE T	116008	50,166,000	TMS
2593901	33735G107	145,264.91	NR	[NULL]	[NULL]	B+	[NULL]	FISERV INC	13208	26,170,000	TMS
279273	337738108	5,819,657.33	Bmj	[NULL]	[NULL]	B	[NULL]	FIRSTMERIT CORP	2500	66,498,000	TMS
556702	337915102	345,653.36	Bmj	[NULL]	[NULL]	[NULL]	[NULL]	FIRSTENERGY CORP	265000	2,386,367	TMS
2329209	337932107	172,894.80	NR	[NULL]	[NULL]	[NULL]	[NULL]	FISHER SCIENTIFIC INTERNATIONAL	2101000	1,462,500	TMS
3111372	338032AW7	632,387.17	BBB+mm	BAA2	[NULL]	BBB+	[NULL]	FISHER SCIENTIFIC INTL INC	5850	16,240,000	TMS
1250057	338032AX3	3,072,712.50	BBB-	BAA3	[NULL]	BBB	[NULL]	FLEET CAPITAL TRUST	3864000	0,009,438	TMS
9384386	33889X203	111,244.00	NR	[NULL]	[NULL]	C	[NULL]	FLEETWOOD ENTERPRISES INC	4744000	0,917,033	TMS
1209171	339099AD5	36,466.50	OTH	B3	[NULL]	BB-	[NULL]	FLEXTRONICS INTERNATIONAL LTD CO	50943	10,311,000	TMS
1207748	33938EAL1	4,350,406.13	B	BA2	[NULL]	[NULL]	[NULL]	FLOTEK INDUSTRIES INSHR	86583	41,000,000	TMS
8868419	343389102	525,273.27	NR	[NULL]	[NULL]	[NULL]	[NULL]	FOMENTO ECONOMICO ME	50000	0,010,558	TMS
3200894	344419106	3,549,903.00	NR	[NULL]	[NULL]	AAA	[NULL]	FONTANA CALIF PUB FING AUTH	324852	16,913,000	TMS
2517397	344612EB8	527.88	AAA+mj	[NULL]	[NULL]	[NULL]	[NULL]	FOOT LOCKER INC	6000	2,660,000	CHASE
8774233	344849104	5,494,391.01	NR	[NULL]	[NULL]	NR	[NULL]	FORCE PROTECTION INC NEW	148933000	0,677,500	TMS
1479537	345203202	15,980.00	NR	[NULL]	[NULL]	CCC	[NULL]	FORD MOTOR CO	6224	21,990,000	TMS
2257454	345370CF5	100,902.107	OTH	CAA1	[NULL]	CC	[NULL]	FORD MOTOR CO CAPITAL CONV PFD 6.5 %	17329000	0,830,206	TMS
9201752	345395206	136,865.76	OTH	CAA2	[NULL]	B-	[NULL]	FORD MOTOR CREDIT CO			
6419276	345397ST1	14,386,633.28	B-	B1							

1206443	34539CLU4	5.956.43	Bmm	B1	B-	B+	FORD MOTOR CREDIT CO LLC	1150000	0.005180	TMS
1259767	34539CPC	5.181.50	Bmm	B1	B-	B+	FORD MOTOR CREDIT CO LLC	1041000	0.004977	TMS
1260359	34539CPJ5	5.588.60	Bmm	B1	B-	B+	FORD MOTOR CREDIT CO LLC	1206000	0.004634	TMS
1083365	345425102	42,108,360.38	NR	[NULL]	[NULL]	[NULL]	FORDING CANADIAN COAUNIT	650021	64.780000	CHASE
2331301	34550AH0	41,034.46	B	BA3	BB-	[NULL]	FOREST CITY ENTERPRISES INC	5334000	0.007693	TMS
7340293	346091705	2,637,717.17	B-mj	[NULL]	B-	[NULL]	FOREST OIL CORP	52471	50.270000	TMS
2938442	346233109	16,776.50	NR	[NULL]	NR	[NULL]	FORESTAR REAL ESTATE GROUP INC	1157	14.500000	TMS
1692121	347200107	5,224.00	NR	[NULL]	[NULL]	[NULL]	FORT DEARBORN INCOMETRUST	400	13.060000	TMS
2371840	34958B106	257,299.90	NR	[NULL]	NR	[NULL]	FORTRESS INVT GROUP LLC	24622	10.450000	TMS
2173824	349631101	1,769,873.24	Bmj	[NULL]	B	[NULL]	FORTUNE BRANDS INC	29356	60.290000	TMS
51116059	35063R100	1,935,645.60	Bmj	[NULL]	B	[NULL]	FOUNDRY NETWORKS INC	119190	16.240000	CHASE
1337281	353514102	1,149,278.19	NR	[NULL]	[NULL]	[NULL]	FRANKLIN ELECTRIC CO INC	23839	48.210000	TMS
280026	354613101	2,952,493.51	BBB+mj	[NULL]	A-	[NULL]	FRANKLIN RESOURCES INC	31655	93.271000	TMS
1657327	356449AC2	36,000.00	AAA+mj	[NULL]	AAA	[NULL]	FREEDOM PARK CDO LTD	5000000	0.007200	TMS
1338472	35671D790	175,276.72	BBmj	[NULL]	BB	[NULL]	FREEPORT-MCMORAN COPPER INC	123	#####	TMS
1111326	35671DAK1	43,202.70	B	B2	B+	[NULL]	FREEPORT-MCMORAN COP CONV BOND 7	20000	2.160135	TMS
2767028	35687MAK	19,604,469.22	Bmm	B2	B-	B	FREESCALE SEMICONDUCTOR INC	29250000	0.670238	TMS
1514626	357023100	2,407,747.63	NR	[NULL]	NR	[NULL]	FREIGHTCAR AMERICA INC	65991	36.486000	TMS
1136574	358434108	377,876.30	NR	[NULL]	[NULL]	[NULL]	FRIEDMAN BILLINGS RAMSEY-A	201105	1.879000	TMS
280215	358435105	142,423.77	Bmj	[NULL]	B	[NULL]	FRIEDMAN INDUSTRIES INC	19699	7.230000	TMS
1452563	358802TK2	1,089.96	AAA+mj	AAA	NR	[NULL]	FRISCO TEX G/O INDPT SCH DIST SCH BLD	105500	0.010331	TMS
1701254	35914P105	2,411,286.50	NR	[NULL]	[NULL]	[NULL]	FRONTIER OIL CORP	117309	20.555000	TMS
280285	359523107	2,155,541.05	NR	[NULL]	NR	[NULL]	FUEL TECH INC	94446	22.823000	TMS
2054582	35952H106	1,724,447.85	NR	[NULL]	[NULL]	[NULL]	FUELCCELL ENERGY INC SHR	257765	6.690000	TMS
2147788	35952W103	743,891.85	OTH+mj	[NULL]	C	[NULL]	FUEL SYSTEMS SOLUTIONS INC	16119	46.150000	TMS
280392	361268105	108,836.00	BBB+mj	[NULL]	A-	[NULL]	G & K SERVICES INC CL A	2990	36.400000	TMS
4306797	361438104	47,044.20	Bmj	[NULL]	B	[NULL]	GAMCO INVESTORS INC	974	48.300000	TMS
1206380	36159R103	2,116,989.00	Bmj	[NULL]	B	[NULL]	GEO GROUP INC	86940	24.350000	TMS
1731353	36185MBL5	448,068.58	AAA	AAA	AAA	NR	GMACM 2005-AR6 3A1	620000	0.722691	MTS
1350773	36185N3T5	144,288.49	AAA	AAA	AAA	NR	GMACM 2004-AR2 3A	200000	0.721442	MTS
2112980	36185NXR6	432,009.00	AAA	AAA	AAA	NR	GMACM 2003-GH1 A5	500000	0.864018	MTS
2125300	36186C202	1,345,764.00	NR	[NULL]	[NULL]	[NULL]	GMAC LLC	129900	10.360000	TMS
2928253	36227K106	10,328,278.20	NR	[NULL]	[NULL]	[NULL]	GSE SYSTEMS INC	1465004	7.050000	TMS
1163225	36228FUN4	12,095,074.66	AAAm	NR	AAA	AAA	GSR 2003-7F 5A1	17000000	0.711475	MTS
1278146	36229RL1	17,646,008.75	AAAm	NR	AAA	AAA	GSR 2004-2F 7A1	25000000	0.705840	MTS
1705134	362341RX9	413,571.39	AAAm	NR	AAA	AAA	GSR 2005-AR6 2A1	500000	0.689286	MTS
9730225	36238G102	2,219,000.00	NR	[NULL]	[NULL]	[NULL]	GSI COMMERCE INC	140000	15.850000	CHASE
1352694	36242DBJ1	103,622.79	AAAm	AAA	[NULL]	AAA	GSR MORTGAGE LOAN	145000	0.714640	MTS
1159284	36242H104	7,486,017.00	NR	[NULL]	[NULL]	[NULL]	GABELLI DIVIDEND & INCOME FUND	531300	14.090000	TMS
2404988	362607301	287,830.68	NR	[NULL]	[NULL]	[NULL]	***GAFISA S A	12471	23.080000	TMS
280690	363127200	348,556.80	OTH+mj	[NULL]	C	[NULL]	SPONSORED ADR F	120192	2.900000	TMS
1707257	36467W105	1,886,336.50	NR	[NULL]	NR	[NULL]	GAINSCO INC	49108	38.412000	TMS
280787	364730101	5,148,673.00	A+mj	[NULL]	A	[NULL]	GAMESTOP CORP	284300	18.110000	TMS
2345559	367905106	635,115.60	NR	[NULL]	[NULL]	[NULL]	GANNETT CO INC	18970	33.480000	TMS
1807346	36791DAU0	190,000.00	AAA	AAA	[NULL]	AAA	GAYLORD ENTERTAINMENSHR	250000	0.760000	MTS
							GEWMC 2005-2 A2C			GE-WMC MORT

5268098	368287207	13,386,029.16	NR	[NULL]	[NULL]	[NULL]	[NULL]	GAZPROM OAO	1 ADR REPR 04.00 SHI	475694	28.140000	TMS
3695999	36967G209	306,736.94	NR	[NULL]	[NULL]	[NULL]	[NULL]	GENAERA CORP	SHR USD	494737	0.620000	TMS
12202321	368682AGE	40,767.50	OTH	CAA1	[NULL]	[NULL]	[NULL]	GENCORP INC	CONTINGENT SUE	4600000	0.008863	TMS
18081201	368706206	51,480.00	OTHm	[NULL]	[NULL]	[NULL]	[NULL]	GENELABS TECHNOLOGIES INC	NEW	117000	0.440000	TMS
5267617	368710406	53,987,270.30	NR	[NULL]	[NULL]	[NULL]	[NULL]	GENENTECH INC		595229	90.700000	TMS
3169302	369300AK4	3,795,885.54	B	B1	[NULL]	[NULL]	[NULL]	GENERAL CABLE CORP		4910000	0.773093	TMS
281001	369550108	16,919,647.80	Amj	[NULL]	[NULL]	[NULL]	[NULL]	GENERAL DYNAMICS CORP		205635	82.280000	CHASE
30994521	36959HJW6	8,993.54	OTH	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		9000	0.999282	MTS
29914001	36959HK14	1,238.59	OTH	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		124000	0.009989	TMS
29878341	36959HK30	22,965.56	A1	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		23000	0.998503	MTS
33303191	36959HK63	329.14	OTH	P-1	[NULL]	[NULL]	[NULL]	GENERAL ELECTRIC CAPITAL CORP	DISC C	33000	0.009974	TMS
7072273	36959HLH8	517.44	OTH	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		52000	0.009951	TMS
3149528	36959HLU9	36,820.86	A1	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		37000	0.995158	MTS
12606691	36959HM12	32,775.83	OTH	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		33000	0.993207	MTS
3150507	36959HMP1	11,927.17	A1	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		12000	0.993931	MTS
32126631	36959HMX1	101,191.62	OTH	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		102000	0.992075	MTS
32103681	36959HN29	25,792.98	OTH	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		26000	0.992038	MTS
33230191	36959HP27	12,838.92	A1	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		13000	0.987609	MTS
7608841	36959HQ2E	30,603.17	A1	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		31000	0.987199	MTS
34241401	36959HSF5	21,586.94	A1	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		22000	0.981224	MTS
34437311	36959HSS7	8,824.46	A1	P1	[NULL]	[NULL]	[NULL]	C/P G.E. CAPITAL CORP		9000	0.980495	MTS
33913961	36959RKK2	4,982.21	A1	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		5000	0.995642	MTS
30687131	36959RL37	69.74	OTH	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		7000	0.009963	TMS
32266671	36959RLE3	27,890.24	A1	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		28000	0.995080	MTS
32145891	36959RLH6	37,814.41	OTH	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		38000	0.995116	MTS
30943201	36959RLQ6	11,942.80	A1	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		12000	0.995233	MTS
32682381	36959RLU7	108,455.30	A1	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		109000	0.995003	MTS
32088301	36959RN27	31,756.40	OTH	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		32000	0.992388	MTS
32074761	36959RNPE	11,862.24	A1	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		12000	0.988520	MTS
33924361	36959RNW	10,887.43	A1	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		11000	0.989766	MTS
32693661	36959RP25	25,740.69	A1	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		26000	0.990027	MTS
34052691	36959RPH2	38,543.60	A1	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		39000	0.988298	MTS
33609141	36959RRE7	21,643.27	A1	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		22000	0.983785	MTS
34378511	36959RSN6	7,845.92	A1	P1	[NULL]	[NULL]	[NULL]	C/P GENERAL ELECTRIC CAPITAL SERVICE		8000	0.980740	MTS
281004	369604103	330,558,753.98	Amj	[NULL]	[NULL]	[NULL]	[NULL]	GENERAL ELECTRIC CO		14132482	23.390000	CHASE
23588521	36962G2C7	2,264,601.42	AAA	AAA	[NULL]	[NULL]	[NULL]	GENERAL ELEC CAP CORP	MEDIUM TE	2355000	0.961614	TMS
12464901	36962GF90	803.25	AAA	AAA	[NULL]	[NULL]	[NULL]	GENERAL ELECTRIC CAPITAL CORP	MEDIUM TE	85000	0.009450	TMS
13915981	36962GL51	3,395.92	AAA	AAA	[NULL]	[NULL]	[NULL]	GENERAL ELEC CAP CORP	MEDIUM TE	340000	0.009989	TMS
14155561	36962GM76	731.72	AAA	AAA	[NULL]	[NULL]	[NULL]	GENERAL ELECTRIC CAPITAL CORP	FRN 21	75000	0.009756	TMS
16350021	36962GR85	3,380.91	AAA	AAA	[NULL]	[NULL]	[NULL]	GENERAL ELECTRIC CAPITAL CORP		355000	0.009524	TMS
29471641	36962GT38	519.14	AAA	AAA	[NULL]	[NULL]	[NULL]	GENERAL ELECTRIC CAPITAL CORP		50000	0.010353	TMS
21242101	36962GX82	500.14	AAA	AAA	[NULL]	[NULL]	[NULL]	GENERAL ELEC CAP CORP	MEDIUM TE	50000	0.010003	TMS
9736709	36962GY4	2,103,130.10	AAA	AAA	[NULL]	[NULL]	[NULL]	GENERAL ELECTRIC CAPITAL CORP		2138000	0.983690	TMS
34026711	36962GZ56	475.25	AAA	AAA	[NULL]	[NULL]	[NULL]	GENERAL ELECTRIC CAPITAL CORP		50000	0.009505	TMS
10181171	36962GZHC	740.30	AAA	AAA	[NULL]	[NULL]	[NULL]	GENERAL ELECT CREDIT CORP-MTN		75000	0.009871	TMS

465807	370021107	1,513,565.71	Bmj	[NULL]	[NULL]	B	[NULL]	GENERAL GROWTH PROPERTIES INC	76644	19,748,000	TMS
281083	370334104	7,747,062.48	BBB+mj	[NULL]	[NULL]	A-	[NULL]	GENERAL MILLS INC	111270	69,624,000	TMS
284717	370373102	5,748,129.92	NR	[NULL]	[NULL]	NR	[NULL]	GENERAL MOLY INC	1028288	5,590,000	TMS
1136548	370442717	19,592,000.00	OTH	CAA2	[NULL]	B-	[NULL]	GENERAL MOTORS CORPORATION	1959200	10,000,000	TMS
1114113	370442725	129,182.04	NR	[NULL]	[NULL]	[NULL]	[NULL]	GENERAL MOTORS CORP	12268	10,530,000	TMS
8698083	370442774	2,846,618.88	Bmj	B1	[NULL]	NR	[NULL]	GENERAL MOTORS CORP	268800	10,590,100	TMS
8485925	370442816	3,432,970.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	GENERAL MOTORS CORP	325400	10,550,000	TMS
281173	371532102	545,440.00	Bmj	[NULL]	[NULL]	B	[NULL]	GENESCO INC	15584	35,000,000	TMS
601254	371559105	44,264.83	Bmj	[NULL]	[NULL]	B+	[NULL]	GENESEE & WYOMING INC-CL A	1009	43,870,000	TMS
1715755	371927104	153,921.20	NR	[NULL]	[NULL]	[NULL]	[NULL]	GENESIS ENERGY LP	12413	12,400,000	TMS
2785264	37243V100	161,177.76	NR	[NULL]	[NULL]	NR	[NULL]	GENOPTIX INC	4902	32,880,000	TMS
1618200	37244C101	211,096.90	NR	[NULL]	[NULL]	NR	[NULL]	GENOMIC HEALTH INC	9002	23,450,000	TMS
1188012	37245X203	650,136.00	NR	[NULL]	[NULL]	NR	[NULL]	GENTEK INC	24720	26,300,000	TMS
281363	372460105	8,210,804.55	Amj	[NULL]	[NULL]	A	[NULL]	GENUINE PARTS CO	198185	41,430,000	TMS
1248763	37247D106	503,862.29	NR	[NULL]	[NULL]	NR	[NULL]	GENWORTH FINANCIAL INC	55091	9,146,000	TMS
1220654	37249T109	48,685.28	NR	[NULL]	[NULL]	NR	[NULL]	GEOGLOBAL RESOURCES INC	20456	2,380,000	TMS
1573964	37250B104	949,717.14	NR	[NULL]	[NULL]	[NULL]	[NULL]	***GENTIUM SPA	313438	3,030,000	TMS
4381841	373109BJ5	326,500.00	A	A2	[NULL]	AA	NR	GEORGETOWN UNIVERSITY SER A	32650000	0,010,000	TMS
1851765	373382A67	1,619.45	AAA	AAA	[NULL]	AAA	[NULL]	GEORGIA ST G/O SER D	150000	0,010,796	TMS
281479	373730100	56,425.00	B-mj	[NULL]	[NULL]	B-	[NULL]	GERBER SCIENTIFIC INC	6100	9,250,000	TMS
605685	374163103	155,780.23	OTHmj	[NULL]	[NULL]	C	[NULL]	GERON CORP	37596	4,143,000	TMS
9743631	374393106	78,930.94	B-mj	[NULL]	[NULL]	B-	[NULL]	GEVITY HR INC	9614	8,210,000	TMS
2725650	374593AL5	118,401,756.27	BBB-mm	BAA3	[NULL]	[NULL]	BBB	GIANTS STADIUM LLC	118400000	1,000,015	TMS
2725650	374593AM3	118,401,250.73	BBB-mm	BAA3	[NULL]	[NULL]	BBB	GIANTS STADIUM LLC	118400000	1,000,011	TMS
2725650	374593AN1	118,525,073.98	BBB-mm	BAA3	[NULL]	[NULL]	BBB	GIANTS STADIUM LLC	118525000	1,000,001	TMS
2725650	374593AP6	53,000,329.63	AAA	AAA	[NULL]	AAA	[NULL]	GIANTS STADIUM LLC	53000000	1,000,006	TMS
3577676	374689107	94,944.33	NR	[NULL]	[NULL]	[NULL]	[NULL]	GIBALTAR INDUSTRIESHR	4271	22,230,000	TMS
281584	375558103	472,968.32	B-mj	[NULL]	[NULL]	B-	[NULL]	GILEAD SCIENCES INC	10120	46,736,000	TMS
2262444	375558AH6	1,127,868.36	NR	[NULL]	[NULL]	[NULL]	[NULL]	GILEAD SCIENCES INC	850000	1,326,904	TMS
1099943	37576GAQ:	5,496.81	A	AA3	[NULL]	AA-	NR	GILLETTE CO	550000	0,009,994	TMS
1357497	376535100	151,929.43	NR	[NULL]	[NULL]	[NULL]	[NULL]	GLADSTONE CAPITAL CORP	8521	17,830,000	TMS
552889	37733W105	137,049.95	NR	[NULL]	[NULL]	[NULL]	[NULL]	GLAXOSMITHKLINE PLC	3133	43,744,000	TMS
1286033	377372AA5	500.46	A	A1	[NULL]	A+	AA-	GLAXOSMITHKLINE CAPITAL INC	50000	0,010,032	TMS
3213424	377372AD9	57,081.74	A	A1	[NULL]	A+	[NULL]	GLAXOSMITHKLINE CAPITAL PLC	5690000	0,009,982	TMS
3213424	377372AE7	38,930.01	A	A1	[NULL]	A+	[NULL]	GLAXOSMITHKLINE CAPITAL PLC	3900000	4,870,000	TMS
1700820	378967103	56,730.63	NR	[NULL]	[NULL]	[NULL]	[NULL]	GLOBAL CASH ACCESS HSHR	11649	2,240,000	TMS
2189650	378973408	2,797,249.28	NR	[NULL]	[NULL]	NR	[NULL]	GLOBALSTAR INC	1248772	7,000,000	TMS
2884988	37929X107	6,077,022.00	NR	[NULL]	[NULL]	NR	[NULL]	GLG PARTNERS INC	868146	7,500,000	TMS
2885367	37929X206	2,272,950.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	GLOBAL INDUSTRIES LTD	303060	8,465,000	TMS
1286403	379336100	3,605,031.88	NR	[NULL]	[NULL]	[NULL]	[NULL]	GLOBAL INDS LTD	425875	10,450,000	TMS
2885220	379336AE0	4,998.44	NR	[NULL]	[NULL]	NR	[NULL]	GLOBAL PARTNERS LP SBI	875000	0,005,713	TMS
1553446	37946R109	95,617.50	NR	[NULL]	[NULL]	NR	[NULL]	***GMARKET INC	9150	22,060,000	TMS
2066343	38012G100	10,165,270.06	NR	[NULL]	[NULL]	[NULL]	[NULL]	GOLD FIELDS LTD	460801	8,934,000	TMS
552575	38059T106	21,446,594.11	NR	[NULL]	[NULL]	[NULL]	[NULL]	GOLDEN ST TOB SECURITIZATION CORP C	2400559	0,009,512	TMS
2633840	38122NFW	856.04	A	A2	[NULL]	A	[NULL]		90000		

3238762(38122NNY2	5,752.49	BBB-	BAA3	BBB	[NULL]	[NULL]	GOLDEN ST TOS SECURITIZATION P/C 06/C	680000	0.008716	TMS
4651589 38141G104	40,157.554.50	BBB+mj	[NULL]	A-	[NULL]	[NULL]	GOLDMAN SACHS GROUP INC	350721	114.500000	CHASE
1009639 38141GCG	4,398.48	A	AA3	AA-	AA-	AA-	GOLDMAN SACHS GROUP INC	500000	0.008797	TMS
1718373(38144X500	53,343.08	Amj	[NULL]	A	[NULL]	[NULL]	GOLDMAN SACHS GROUP INC	3229	16.520000	TMS
2945536 382410405	5,914.721.01	OTHmj	[NULL]	C	[NULL]	[NULL]	GOODRICH PETROLEUM CORP NEW	136149	43.443000	TMS
1480479(382550101	4,112.197.62	NR	[NULL]	[NULL]	[NULL]	[NULL]	***GOODYEAR TIRE & RUBBER CO GERMA	254783	16.140000	TMS
3086900 38388F108	11,067.602.80	OTHmj	[NULL]	D	[NULL]	[NULL]	W R GRACE & CO-DEL NEW	747811	14.800000	TMS
1123233(384313102	892.930.95	NR	[NULL]	[NULL]	[NULL]	[NULL]	GRAFTECH INTERNATIONAL LTD	57975	15.402000	TMS
282289 384802104	2,280.575.44	Amj	[NULL]	A	[NULL]	[NULL]	W W GRAINGER INC	25640	88.946000	TMS
3068673(38500T101	19,850.09	NR	[NULL]	[NULL]	[NULL]	[NULL]	***GRAN TERRA ENERGY INC	4708	4.215247	TMS
396526 386088AH1	10,699.40	BBB+	A3	A-	A	A	GRAND METRO INV-CORP BOND	1000000	0.010599	TMS
8483704 387328107	1,992.250.08	NR	[NULL]	[NULL]	[NULL]	[NULL]	GRANITE CONSTRUCTION INC	51241	38.880000	TMS
2155502(38741YCP2	229,410.00	BBB	BAA2	BBB	[NULL]	[NULL]	GRANITE MASTER ISSUER PLC FRN 205412	30000000	0.007647	TMS
2931046(389712EU0	1,097.61	AAAmj	AAA	NR	[NULL]	[NULL]	GRAYSON CNTY TEX JR COLLEGE DIGO BE	100000	0.010976	TMS
282496 390064103	6,534.550.73	OTHmj	[NULL]	C	[NULL]	[NULL]	GREAT ATLANTIC & PACIFIC TEA CO INC	641208	10.191000	TMS
1320306(390905107	142,875.30	NR	[NULL]	[NULL]	[NULL]	[NULL]	GREAT SOUTHERN BANCORP INC	10133	14.100000	TMS
6870157 39153L106	207,479.70	NR	[NULL]	NR	[NULL]	[NULL]	GREATBATCH INC SHR	8570	24.210000	TMS
2572143(39153LAB2	23,740.63	NR	[NULL]	[NULL]	[NULL]	[NULL]	GREATBATCH INC	2675000	0.008875	TMS
2432266(392118DF9	1,065.72	Amj	AA3	NR	[NULL]	[NULL]	GREATER LAWRENCE MASS REGL VOCLTC	100000	0.010857	TMS
1726964 393505RH7	250,000.00	AAAmj	[NULL]	AAA	AAA	AAA	GT 96-10 A6 ASSETBK HOME EQTY GREEN	250000	1.000000	MTS
9873336 394361208	86,563.74	NR	[NULL]	[NULL]	[NULL]	[NULL]	GREEN BANKSHARES INCSHR	4639	18.660000	TMS
6060878 395150105	26,417.10	NR	[NULL]	NR	[NULL]	[NULL]	GREENFIELD ONLINE INC	1527	17.300000	TMS
1305568(395259104	5,358.740.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	GREENHILL & CO INC	63044	85.000000	TMS
1267572(395383AY8	2,700.000.00	AAA	AAA	AAA	NR	NR	GPMH 2000-6 A2	3000000	0.900000	MTS
1267703(395383BC5	15,180.200.00	AAA	AAA	AAA	NR	NR	GPMH 2001-1 IA	15490000	0.980000	MTS
2259329(39538CABE	3,591,306.40	AAA	AAA	AAA	NR	NR	GPMF 2005-AR7 A1B	5000000	0.718261	MTS
1549904(39538RAF6	764,909.10	AA	AA1	AAA	NR	NR	GPMF 2005-AR1 M1	3307000	0.231300	MTS
1734209(39538WEG	7,750,000.00	AAA	AAA	AAA	NR	NR	GPMF 2005-AR5 2X1	200000000	0.038750	MTS
1960756(39538WGH	3,375,000.00	AAA	AAA	AAA	NR	NR	GPMF 2006-AR2 3A3	15000000	0.225000	MTS
2325660(39539HABE	4,395,325.26	AAA	AAA	AAA	NR	NR	GPMF 2006-AR8 1A1B	6000000	0.732554	MTS
2407350(39539KAHE	3.34	AAA	AAA	AAA	NR	NR	GPMF 2007-AR1 3A3	33382000	0.000000	MTS
2407352(39539KAT0	222,080.00	AA	AA1	AA+	NR	NR	GPMF 2007-AR1 M1-II	2000000	0.111040	MTS
2407354(39539KAV5	133,705.15	BBB+	BAA1	AA-	NR	NR	GPMF 2007-AR1 M3-II	3275000	0.040826	MTS
2407355(39539KAW:	119,527.68	BBB-	BAA3	A+	NR	NR	GPMF 2007-AR1 M4-II	3275000	0.036497	MTS
2407356(39539KAY9	104,757.43	B	B1	A-	NR	NR	GPMF 2007-AR1 M6-II	3275000	0.031987	MTS
2407347(39539KBD4	3,833,285.12	AAA	AAA	AAA	NR	NR	GPMF 2007-AR1 1A1B	6714000	0.570939	MTS
2498922(39539LAV3	399,180.00	AA	AA1	AA+	NR	NR	GPMF 2007-AR2 2M1	3000000	0.133060	MTS
2498927(39539LAY7	248,785.65	A	A2	A+	NR	NR	GPMF 2007-AR2 2M4	4082000	0.060947	MTS
2498927(39539LAZ4	176,604.53	BBB	BAA2	A	NR	NR	GPMF 2007-AR2 2M5	3519000	0.050186	MTS
2498957(39539LBC4	124,116.53	Bmj	B1	NR	NR	NR	GPMF 2007-AR2 2M8	2956000	0.041988	MTS
2561318(39539MAJ8	183,704.11	B	B1	BBB-	NR	NR	GPMF 2007-AR3 M6	2997000	0.061298	MTS
2561319(39539MAK:	103,080.82	Bmj	B1	NR	NR	NR	GPMF 2007-AR3 M7	1998000	0.051592	MTS
2385174 397888108	2,363,637.65	NR	[NULL]	[NULL]	[NULL]	[NULL]	GREY WOLF INC SHR	319886	7.389000	TMS
1144895(398433102	287,430.60	NR	[NULL]	[NULL]	[NULL]	[NULL]	GRIFFON CORPORATION	33038	8.700000	TMS
9008528 398905109	951,291.93	NR	[NULL]	[NULL]	[NULL]	[NULL]	GROUP 1 AUTOMOTIVE INC	34365	27.682000	TMS

2155099:398905AE9	1,292,617.50	NR	[NULL]	[NULL]	GROUP 1 AUTOMOTIVE INC	SR SUB NT	2000000	0.646309	TMS
528167 399449107	9,374,038.72	NR	[NULL]	[NULL]	***GROUPE DANONE-SPONSORED	ADREF	638515	14.681000	TMS
6716608 399909100	1,199,427.84	NR	[NULL]	[NULL]	GRUPO FINANCIERO GAL 1 ADR REPR	10.0	312361	3.840000	TMS
2818656:40049JAT4	15,998.14	BBB+	[NULL]	BBB+	GRUPO TELEVISIA SA		1450000	0.011033	TMS
2406395:401617105	8,840,894.05	NR	[NULL]	[NULL]	GUESS INC		225412	39.221000	TMS
2174375:401692108	184,429.17	NR	[NULL]	[NULL]	GUIDANCE SOFTWARE INSHR	US	37369	4.930000	TMS
2722857:40255QAE6	97,308.71	AA	AA	NR	GULF STREAM COMPASS CLO LTD FRN	201	12000000	0.008109	TMS
465367 403777105	1,386,044.00	B-mj	[NULL]	[NULL]	GYMBOREE CORP		37060	37.400000	TMS
1864888:404030108	106,594.60	NR	B-	[NULL]	H&E EQUIPMENT SERVICES INC		7301	14.600000	TMS
2232937:40411EAA6	38,322,536.69	AAA	AAA	[NULL]	BANK OF SCOTLAND PLC 5.000% 20111121		37775000	1.014495	MTS
455707 404132102	3,757,184.80	BBB+mj	AAA	[NULL]	HCC INSURANCE HOLDINGS INC		143404	26.200000	TMS
2076264:4041AOC6E	809.20	A	AA-	[NULL]	BANK OF SCOTLAND PLC 5.625% 20090720		80000	0.010115	TMS
3228385:4041A2AH7	55,023.46	AA3	AA-	AA-	HBOS PLC 6.750% 20180521 SERIES# 144A		65000	0.846515	TMS
1302588:404251100	23,250.00	BBB+mj	A	[NULL]	HNI CORPORATION		750	31.000000	TMS
4886936 404280406	4,173,527.68	NR	A-	[NULL]	***HSBC HOLDINGS PLC SPONSORED		52484	79.520000	TMS
1683019:404280604	11,550.00	BBB+mj	A-	[NULL]	***HSBC HOLDINGS PLC ADS 6.20% NON		700	16.500000	TMS
1991575:404280AG4	654.44	A	A+	AA-	***HSBC HLDGS PLC R/M D 6.50		75000	0.008726	TMS
3241616:404280AJ8	16,752.83	A	A+	[NULL]	HSBC HOLDINGS PLC 6.800% 20380601		1860000	0.009007	TMS
1435833:40429C201	70,600.00	NR	[NULL]	[NULL]	HSBC FINANCE CORP	6.875% SENIO	4000	17.650000	TMS
1759742:40429CCX6	1,495.49	A	AA-	AA-	HSBC FINANCE CORP		150000	0.009970	TMS
1862259:40429CFN7	9,994.61	A	AA-	AA-	HSBC FINANCE CORP		1000000	0.009995	TMS
3402102:404303109	514,339.80	NR	[NULL]	[NULL]	HSN INC SHR USD 0.01L		42159	12.200000	TMS
2983590:404609109	80,747.34	OTHmj	C	[NULL]	HACKETT GROUP INC (THE)		13946	5.790000	TMS
2779637 405217100	2,789,950.50	NR	[NULL]	[NULL]	HAIN CELESTIAL GROUPSHR	USD	97893	28.500000	TMS
283189 406216101	2,443,608.57	Bmj	B	[NULL]	HALLIBURTON CO		70598	34.613000	TMS
6547332 41011WAA:	209,399.88	AA	AAA	[NULL]	JOHN HANCOCK GLOBAL FUNDING II 7.900%		200000	1.046999	TMS
5024614 410764AB0	21,895,000.00	AAA+mj	[NULL]	[NULL]	HANCP 99-B A CMO SER 99-B HANOVER	(21895000	5000000	1.000000	MTS
1206704:410768AE5	50,750.00	B	BB	[NULL]	HANOVER COMPRESSOR CO CONV SE		3332	0.010150	TMS
1475395:41145W106	42,316.40	NR	NR	[NULL]	HARBIN ELECTRIC INC		3332	12.700000	TMS
2462022:41164UAD1	51,700.93	AA	AAA	AA	HVMLT 2007-3 2A1C HARBORVIEW M		448455	0.115803	MTS
2453482:41164UAES	6,551,500.00	BBmj	NR	NR	HVMLT 2007-3 B1 HARBORVIEW MC		26206000	0.250000	MTS
4191755 412822108	7,439,013.65	NR	[NULL]	[NULL]	HARLEY-DAVIDSON INC		176088	42.246000	TMS
4851037 412824104	49,841.10	NR	[NULL]	[NULL]	HARLEYSVILLE GROUP INC		1422	35.050000	TMS
283371 413086109	9,481,098.85	BBB+mj	A-	[NULL]	HARMAN INTERNATIONAL	INDUSTRIE	295481	32.087000	TMS
3033642:413627AY6	43,060,080.00	OTH	B+	[NULL]	HARRAH'S OPERATING CO INC		76893000	0.560000	TMS
283420 415864107	165,290.56	Amj	A	[NULL]	HARSCO CORP		3943	41.920000	TMS
3221482 416515104	2,113,321.73	NR	[NULL]	[NULL]	HARTFORD FINANCIAL SVCS GRP		37965	55.665000	TMS
3944820 417434503	10,893.72	NR	NR	[NULL]	HARVARD INDUSTRIES INC		1089372	0.010000	TMS
1049667:41752X101	709,052.16	NR	NR	[NULL]	***HARVEST ENERGY TRUST TRUST UN		41288	17.173323	TMS
8972246 418056AN7	17,137.50	BBB	BBB	BBB	HASBRO INC		1000000	0.017138	TMS
8473484 419578KF5	2,582.35	Amj	NR	[NULL]	HAVESTRAW STONY POINT NY CENT S		250000	0.010329	TMS
3451902:419780VR9	4,226.03	AAA	AAA	[NULL]	HAWAII ST G/O SER CX SPUR AA- R/M D 5	(	410000	0.010307	TMS
283552 419870100	732,188.99	Bmj	B	[NULL]	HAWAIIAN ELECTRIC INDUSTRIES INC		26693	27.430000	TMS
566459 419879101	491,283.74	NR	NR	[NULL]	HAWAIIAN HOLDINGS INSHR	USD	50528	9.723000	TMS
3049627:420122AFO	11,616,688.11	B-	B-	[NULL]	HAWKER BEECHCRAFT ACQUISITION		12255000	0.947914	TMS

1124441	420781304	2,179,433.52	OTHmj	[NULL]	C	[NULL]	HAYES LEMMERZ INTERNATIONAL INC NE	733816	2,970000	TMS
1368137	420877201	27,141.00	NR	[NULL]	NR	[NULL]	HAYNES INTERNATIONAL INC NEW	498	54 500000	TMS
1925461	421924200	10,151,800.00	NR	[NULL]	[NULL]	[NULL]	HEALTHSOUTH CORP PFD CONV SE	13150	772,000000	TMS
1450958	42210PAB8	40,008.75	Bmj	[NULL]	B	[NULL]	HEADWATERS INC	4700000	0.008513	TMS
1159467	42219D308	259,116.81	OTHmj	[NULL]	C	[NULL]	HEALTHAXIS INC NEW	667999	0.387900	TMS
541410	42222G108	15,247,089.54	NR	[NULL]	NR	[NULL]	HEALTHNET INC SHR USD	531611	24 140000	CHASE
6087454	42222N103	351,556.56	NR	[NULL]	NR	[NULL]	HEALTHSTREAM INC	134896	2,610000	TMS
1891661	422245100	1,798,085.52	NR	[NULL]	[NULL]	[NULL]	HEALTHWAYS INC	106336	17,070000	TMS
1890727	42224N101	224,999.06	NR	[NULL]	NR	[NULL]	HEALTHSPRING INC	11462	19,630000	TMS
1860182	423074103	9,698,220.46	Amj	[NULL]	A+	[NULL]	H J HEINZ CO	195147	49,697000	TMS
2554299	42326R109	271.46	NR	[NULL]	[NULL]	[NULL]	HELICOS BIOSCIENCES SHR USD	98	2,770000	TMS
283809	427056106	10,654,789.10	B-mj	[NULL]	B-	[NULL]	HERCULES INC	545002	19,550000	TMS
1499604	427096508	3,027,254.40	NR	[NULL]	NR	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	315339	9,600000	TMS
383958	427398102	7,047.00	B-mj	[NULL]	B-	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	348	20,250000	TMS
283828	427866108	8,430,469.90	Bmj	[NULL]	B+	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	205246	41,074953	TMS
283834	428236103	45,251,554.92	Bmj	[NULL]	B+	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	967720	46,761000	TMS
283836	428291108	1,213,460.71	B-mj	[NULL]	B-	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	68530	17,707000	TMS
2068118	43005Q107	250,927.06	NR	[NULL]	[NULL]	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	26866	9,410000	TMS
527760	431284108	1,101,329.40	Bmj	[NULL]	B+	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	31270	35,220000	TMS
1927883	431291103	765,576.30	NR	[NULL]	[NULL]	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	20946	36,550000	TMS
9736597	431294107	33,875,775.00	NR	[NULL]	[NULL]	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	752795	45,000000	TMS
2067050	43129M107	3,264,024.08	NR	[NULL]	NR	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	162551	20,080000	TMS
3110338	431475102	2,918,402.52	Bmj	[NULL]	B	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	98628	29,590000	TMS
2705744	432748101	1,241,225.10	NR	[NULL]	NR	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	125885	9,860000	TMS
1614342	43365Y104	312,000.00	NR	[NULL]	NR	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	10000	31,200000	CHASE
1304937	435758305	2,038,947.14	NR	[NULL]	NR	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	62602	32,570000	TMS
1336939	435763107	669,992.00	NR	[NULL]	NR	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	23525	28,480000	TMS
284047	436440101	570,918.03	B-mj	[NULL]	B-	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	28897	19,757000	TMS
2938652	436440AA9	6,548,550.00	Bmj	[NULL]	B+	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	8790000	0,745000	TMS
2039625	436893200	63,896.58	NR	[NULL]	NR	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	2046	31,230000	TMS
3947250	437076102	12,197,031.57	NR	[NULL]	[NULL]	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	455283	26,750000	TMS
1168535	437306103	35,728.66	NR	[NULL]	[NULL]	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	614	58,190000	TMS
2414359	438516AT3	1,885,625.66	A2	[NULL]	A	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	2065000	0,913136	TMS
284195	440327104	217,003.25	Bmj	[NULL]	B	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	16015	13,550000	TMS
6586355	441812GM1	952.65	A	[NULL]	AA-	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	90000	0,010585	TMS
6612771	442436T84	529.53	AAmj	[NULL]	AA	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	50000	0,010591	TMS
2039229	44244K109	739,549.44	NR	[NULL]	[NULL]	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	36894	20,160000	TMS
585369	443320106	115,579.20	Bmj	[NULL]	B	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	2904	39,800000	TMS
1036165	443683107	1,483,673.46	NR	[NULL]	[NULL]	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	74310	19,966000	TMS
519625	444903108	1,436,363.42	OTHmj	[NULL]	C	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	212260	6,767000	TMS
1484159	444903AK4	8,380.63	OTHmj	[NULL]	CCC	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	1150000	0,007288	TMS
284388	446150104	6,173,228.72	Bmj	[NULL]	B+	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	760006	8,122605	TMS
1162806	448407AE6	12,200.63	NR	[NULL]	[NULL]	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	1350000	0,009038	TMS
1196466	44841SAC2	8,895.94	BBB+	[NULL]	A-	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	877000	0,010144	TMS
2003960	44925C103	57,277.65	NR	[NULL]	NR	[NULL]	HERULES TECHNOLOGY GROWTH CAPI	2991	19,150000	TMS

6809205	44930K108	46,577.74	NR	[NULL]	[NULL]	[NULL]	[NULL]	ICO GLOBAL COMMUN/CASHR	USI	22285	2,050,000	TMS
2819249	44934T105	272,987.10	NR	[NULL]	[NULL]	[NULL]	[NULL]	ICX TECHNOLOGIES INC		31270	8,730,000	TMS
2931074	449627AB4	132,322,775.00	BBB-	NR	[NULL]	[NULL]	[NULL]	IHOP 2007-3 NOTE	IHOP FRANCHIS/156595000		0,845,000	MTS
6227841	45031U101	7,642,500.00	Bm	[NULL]	[NULL]	[NULL]	[NULL]	ISTAR FINANCIAL INC		1528500	5,000,000	TMS
2837760	45031UBF7	11,131.96	BBB-	BBB	[NULL]	[NULL]	[NULL]	ISTAR FINANCIAL INC	CVT SR FLOATI	21000	0,530,093	TMS
9336940	45104G104	82,159.80	NR	[NULL]	[NULL]	[NULL]	[NULL]	ICICI BANK LTD-SPON ADR		3183	25,812,000	TMS
2820368	451055AB3	10,490,116.57	B-	B	[NULL]	[NULL]	[NULL]	ICONIX BRAND GROUP INC	SR SUB NT	14985000	0,700,041	TMS
2228058	451663T08	637,858.45	NR	[NULL]	[NULL]	[NULL]	[NULL]	IDEARC INC		707945	0,901,000	TMS
284749	45167R104	493,998.25	BBB+mj	A-	[NULL]	[NULL]	[NULL]	IDEX CORP		15559	31,750,000	TMS
284761	45168D104	75,332.93	Bmj	B+	[NULL]	[NULL]	[NULL]	IDEX LABORATORIES CORP		1272	59,224,000	TMS
1865117	451713101	4,903,675.92	Bmj	B	[NULL]	[NULL]	[NULL]	IKON OFFICE SOLUTIONS INC		285762	17,150,000	TMS
1843748	45173E105	1,791.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	IKANOS COMMUNICATIONS INC		900	1,590,000	TMS
2832924	45188RT52	543.24	AAAmj	NR	[NULL]	[NULL]	[NULL]	ILLINOIS DEV FIN AUTH OLING	FD BDS	50000	0,010,865	TMS
9093453	45188RWK	548.75	AAAmj	NR	[NULL]	[NULL]	[NULL]	ILLINOIS DEV FIN AUTH REV LOC GOVT PG		50000	0,010,975	TMS
3275274	4520012P8	749,979.89	A	AA	[NULL]	[NULL]	[NULL]	ILLINOIS COLLEGE OF OPTOMETRY SAVRS		750000	0,999,973	TMS
1865520	45200KZ35	5,100,008.36	A	AA3	[NULL]	[NULL]	[NULL]	ILLINOIS HLTH FACS AU RV SAVRSP/C 8/24/		5100000	1,000,002	TMS
1892324	452151BW	1,272.05	A	AA	[NULL]	[NULL]	[NULL]	ILLINOIS ST G/O RFDG-FIRST SERR/MD 5		115000	0,011,061	TMS
284836	452308T09	1,632,549.02	Amj	A+	[NULL]	[NULL]	[NULL]	ILLINOIS TOOL WORKS INC		35037	46,595,000	TMS
1675284	45245A107	403,994.50	NR	[NULL]	[NULL]	[NULL]	[NULL]	IMATION CORP	SHR USD 0	17758	22,750,000	TMS
284864	45245W105	4,814,507.16	B-mj	B-	[NULL]	[NULL]	[NULL]	IMMCLONE SYSTEMS INC		83716	57,510,000	TMS
1151076	452521107	568,875.36	NR	[NULL]	[NULL]	[NULL]	[NULL]	IMMERSION CORPORATION		86984	6,540,000	CHASE
284894	452526T06	3,406,111.74	Bmj	B	[NULL]	[NULL]	[NULL]	IMMUCOR INC		108158	31,492,000	TMS
1275918	45254NFG7	3,238,183.59	AAA	AAA	[NULL]	[NULL]	[NULL]	IMM 2003-8 2A1	IMPAC CMB TRUST	4300000	0,763,066	MTS
1679359	45254NQG	552,942.56	AAA	AAA	[NULL]	[NULL]	[NULL]	IMM 2005-6 1A1	IMPAC CMB TRUST	800000	0,691,178	MTS
1366330	45254TPX6	915,668.14	AAA	AAA	[NULL]	[NULL]	[NULL]	IMSA 2004-3 1A4	IMPAC SECURED	1300000	0,704,360	MTS
1584555	45254TRNE	18,198,756.17	AAA	AAA	[NULL]	[NULL]	[NULL]	IMSA 2005-1 1A1	IMPAC SECURED	25200000	0,722,173	MTS
1660745	45254TTN4	151,702.22	AAA	AAA	[NULL]	[NULL]	[NULL]	IMSA 2006-1 2A1	IMPAC SECURED	1310000	0,115,803	MTS
284919	452553308	431,874.95	NR	[NULL]	[NULL]	[NULL]	[NULL]	IMPALA PLATINUM HOLD 1 ADR REPR 01.00		20150	21,433,000	TMS
284956	452907108	1,416,993.48	OTHmj	C	[NULL]	[NULL]	[NULL]	IMMUNOMEDICS INC		749732	1,890,000	TMS
284983	453038408	210,226.74	Amj	A+	[NULL]	[NULL]	[NULL]	***IMPERIAL OIL LTD NEW		4854	43,310,000	TMS
8612220	453096208	48,275,935.24	NR	NR	[NULL]	[NULL]	[NULL]	IMPERIAL SUGAR CO	COM	3331676	14,490,000	TMS
1018168	453258AP0	23,983.00	BBB	BBB+	[NULL]	[NULL]	[NULL]	INCO LTD	RMD 7.20 09/15	2500000	0,009,593	TMS
516175	45337C102	22,966,390.98	OTHmj	C	[NULL]	[NULL]	[NULL]	***INCYTE CORPORATION	FORMERLY I	2582815	8,892,000	TMS
602369	453440307	1,846,155.52	BBB+mj	A-	[NULL]	[NULL]	[NULL]	INDEPENDENCE HOLDING CO NEW		162944	11,330,000	TMS
285053	453836T08	219,516.00	Amj	A	[NULL]	[NULL]	[NULL]	INDEPENDENT BANK CORP-MASS		6652	33,000,000	TMS
9478806	454072109	45,281.40	OTHmj	C	[NULL]	[NULL]	[NULL]	INDEVUS PHARMACEUTICALS INC		24450	1,852,000	TMS
527731	454089103	2,843,566.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	INDIA FUND INC		89140	31,900,000	TMS
3105566	455780AY2	8,446,232.74	B	BB-	[NULL]	[NULL]	[NULL]	REPUBLIC OF INDONESIA		8300000	1,017,618	TMS
1801460	456606JM5	500,250.00	AAA	AAA	[NULL]	[NULL]	[NULL]	INABS 2005-D A13	INDYMAC RESIDEI	575000	0,870,000	MTS
2071686	45660GAF7	3,649,750.00	B	AAA	[NULL]	[NULL]	[NULL]	INDX 2006-AR19 2A2	INDYMAC INDEX	14599000	0,250,000	MTS
1862318	45660L2H1	2,274,114.59	AAA	AAA	[NULL]	[NULL]	[NULL]	INDX 2005-AR35 2A1	INDYMAC INDEX	3000000	0,758,038	MTS
1518804	45660LGG	10,628,650.06	AAA	AAA	[NULL]	[NULL]	[NULL]	INDX 2005-AR6 AX2	INDYMAC INDEX	501427105	0,021,197	MTS
1526288	45660LGG	713,203.74	AAA	AAA	[NULL]	[NULL]	[NULL]	INDX 2005-AR5 1A1	INDYMAC INDEX	1000000	0,713,204	MTS
1549109	45660LJX8	3,484,750.00	AAA	AAA	[NULL]	[NULL]	[NULL]	RAST 2005-A5 A1	RESIDENTIAL ASS	6969500	0,500,000	MTS
1703368	45660LM55	744.52	OTHmj	CCC	[NULL]	[NULL]	[NULL]	RAST05-A12 B6	RESIDENTIAL ASS	744519	0,001,000	MTS

1580485145660LMVE	2,526.73	AAA	AAA	NR	INDX 2005-AR9 1A1	INDYMAC INDEX	1000000	0.302527	TMS
1388960145660N3R4	128,695.30	AAA	AAA	NR	INDX 2004-AR9 4A	INDYMAC INDEX	179000	0.718968	MTS
1334212145660NQ24	334,210.55	AAA	AAA	NR	INDX04-AR4 1A	INDYMAC INDEX	465000	0.718732	MTS
1367976145660NT96	150,280.46	AAA	AAA	NR	INDX 2004-AR7 A2	INDYMAC INDEX	210000	0.715621	MTS
20694181456610A80	6,707,488.80	AAA	AAA	NR	INDX 2006-AR15 A2	INDYMAC INDEX	10900000	0.670749	MTS
19709521456612AM2	11,900.00	OTH	C	NR	INDX 2006-AR6 M7	INDYMAC INDEX	500000	0.023800	MTS
13041561456615103	6,378,665.04	NR	[NULL]	[NULL]	ENERGY LP		306372	20.820000	TMS
1924057145661EACE	6,502,500.00	AAA	AAA	NR	INDX 2006-AR2 1A2	INDYMAC INDEX	25500000	0.255000	MTS
1924059145661EAH7	49,536.00	B	B1	NR	INDX 2006-AR2 M1	INDYMAC INDEX	500000	0.099072	MTS
2114027145661HAE7	3,474.10	AA	AA1	NR	INDX 2006-AR25 3A1	INDYMAC INDEX	30000	0.115803	MTS
2114025145661HAX5	2,713,410.00	OTH	CA	NR	INDX 2006-AR25 B2	INDYMAC INDEX	9198000	0.295000	MTS
2031390145661Q107	1,509,489.45	NR	[NULL]	[NULL]	ENERGY HOLDINGS LP		53585	26.170000	TMS
1064940145665Q103	321,555.84	NR	[NULL]	[NULL]	INFINITY PROPERTY & CASUALTY CORP		7184	44.760000	TMS
2065656145666QAB5	262,666.15	NR	[NULL]	[NULL]	INFORMATICA CORP	SR NT CONV	255000	1.030063	TMS
2226269145668GAB5	3,252,254.45	BB	BA1	NR	INDX 2006-AR14 1A1B	INDYMAC INDEX	5000000	0.650451	MTS
2358569145668WAP1	405,469.15	BBB-	BAA3	NR	INDX 2007-FLX1 M6	INDYMAC INDEX	2005000	0.202229	MTS
2452162145669EAF3	2,282,500.00	B	B2	NR	INDX 2007-AR5 3A2	INDYMAC INDEX	9130000	0.250000	MTS
9897431456837202	105,031.80	Amj	[NULL]	[NULL]	***ING GROEP NV	7.05% PERP DEB	7465	14.059900	TMS
32727071456837806	79,400.00	Amj	[NULL]	[NULL]	***ING GROEP NV	8.50% ING PERPE	4000	19.850000	TMS
285275457030104	44,090.82	Bmj	[NULL]	[NULL]	INGLES MARKETS INC-CL A		1851	23.820000	TMS
8276105457461200	108,563.92	NR	[NULL]	[NULL]	INLAND REAL ESTATE CREIT	USD	7008	15.490000	TMS
6704696457733103	154,272.72	NR	[NULL]	[NULL]	INSPIRE PHARMACEUTICALS INC		38472	4.010000	TMS
2381137145784P101	929,319.01	NR	[NULL]	[NULL]	INSULET CORPORATION		58411	15.910000	TMS
2223952145804BAA6	428,878.80	A	A2	[NULL]	RIVERMONT INC		46500000	0.009223	TMS
1865557145805AAA7	379,264.35	BBB+	A3	[NULL]	INSURANCE NOTE CAPITAL MM		41500000	0.009139	TMS
285523458140100	226,457,732.20	Bmj	[NULL]	[NULL]	INTEL CORP		12207964	18.550000	CHASE
635224945814P105	65,467.11	Bmj	[NULL]	[NULL]	INTEGRA BANK CORPORATION		7431	8.810000	TMS
535109545817G102	516,845.00	NR	[NULL]	[NULL]	INTELL-CHECK - MOBISHR	USD	240300	2.150000	TMS
101774514581X0ADC	15,258.05	AAA	[NULL]	AAA	INTER-AMERICAN DEVELOPMENT BANK 4.3		1450000	0.010523	TMS
215553714581X0AMC	4,932.07	AAA	AAA	AAA	INTER-AMERICAN DEVELOPMENT BAN		460000	0.010722	TMS
3319613145820AD6	133,500.00	OTH	Caa2	[NULL]	INTELSAT BERMUDA LTD STEPPED CPN 11		15000000	0.008900	TMS
2262023145841N107	190,765.68	NR	[NULL]	[NULL]	INTERACTIVE BROKERS GROUP INC		9874	19.320000	TMS
1750231145865V100	1,709,902.20	NR	[NULL]	[NULL]	INTERCONTINENTAL EXCHSR	US	23245	73.560000	TMS
285717458665106	34,547.04	B-mj	[NULL]	[NULL]	INTERFACE INC-CL A		2908	11.880000	TMS
14805601458743101	278,433.60	NR	[NULL]	[NULL]	INTERLINE BRANDS INC		16340	17.040000	TMS
2073764145885A300	32,041.60	NR	[NULL]	[NULL]	INTERMAP NETWORK SERVICES	CORPO	9424	3.400000	TMS
3582349459028106	427,176.00	NR	[NULL]	[NULL]	INTERNATIONAL ASSETSSHR	USC	17759	24.000000	TMS
285900459173209	-	NR	[NULL]	[NULL]	INTERNATIONAL BROADCASTING	CORP	39501	-	-
16163101459200101	5,863,982.56	NR	[NULL]	[NULL]	***INTL BUSINESS MCHN	USD0.20 UK L	50938	115.120000	TMS
4278778459200AT8	10,051.88	A	A1	[NULL]	***INTL BUSINESS MACHINES CORPNOTES		1000008	0.010052	TMS
2807600145928HAD5	8,432.00	B-mj	[NULL]	[NULL]	INTL FLAVORS & FRAGRANCES		640000	0.013175	TMS
3646111459506101	3,576,739.66	NR	[NULL]	[NULL]	INTERNATIONAL COAL GROUP INC NEW S		83122	43.030000	TMS
494275945953X208	220,000.00	NR	[NULL]	[NULL]	INTERNATIONAL FUEL TECHNOLOGY INC N		440000	0.500000	TMS
3208832145974MKT2	39,873.76	A1	P1	F1	C/P INTERNATIONAL LEASE	FINANCE CI	40000	0.996844	MTS
286161459902102	6,450,907.32	Bmj	[NULL]	[NULL]	INTL GAME TECHNOLOGY		360789	17.880000	TMS

24931531459902AP7	73,202.28	NR	[NULL]	[NULL]	[NULL]	INTERNATIONAL GAME TECHNOLOGY	76000	0.963188	TMS
6826012 46018M104	433,224.00	NR	[NULL]	[NULL]	[NULL]	INTERNATIONAL POWER 1 ADR REPR 10.0	7200	60.170000	TMS
612857 460335201	541,690.24	BBB+mi	[NULL]	A-	[NULL]	INTERNATIONAL SPEEDWAY CORP CL A	13624	39.760000	TMS
1304546146059C205	2,420,710.92	NR	[NULL]	[NULL]	[NULL]	INTERNET CAPITAL GROUP INC	284121	8.520000	TMS
5200991 46059W102	21,722,261.05	NR	[NULL]	[NULL]	[NULL]	INTERNET HOLDERS TRUST	453019	47.950000	TMS
5890058 46060A107	15,824,190.00	B	[NULL]	B+	[NULL]	INTERNET ARCHITECTURE HOLDERS TRUST	358500	44.140000	TMS
11671961460690AT7	6,045.03	B	[NULL]	B+	[NULL]	INTERPUBLIC GROUP OF CONV BOND 4.5%	6000	1.007505	TMS
22348741460690AZ3	912,004.49	B	[NULL]	B+	[NULL]	INTERPUBLIC GROUP COS INC SR NT CC	950000	0.960005	TMS
13679121460951106	9,799,481.21	NR	[NULL]	NR	[NULL]	INTEROIL CORP	355118	27.595000	TMS
5116250 46114T508	1,095.71	NR	[NULL]	NR	[NULL]	INTERWOVEN INC SHR USD	77	14.230000	TMS
464057 461202103	2,210,505.60	Bm	[NULL]	B+	[NULL]	INTUIT INC	72714	30.400000	TMS
6102674 46120E602	8,405,280.64	NR	[NULL]	[NULL]	[NULL]	INTUITIVE SURGICAL ISHR USD	30578	274.880000	TMS
3159037146121Y102	864,213.04	NR	[NULL]	NR	[NULL]	INTREPID POTASH INC	27032	31.970000	TMS
2722088 46126PAD8	2,250,258.33	B-m	[NULL]	B-	[NULL]	INVERNESS MED INNOVATIONS INC CONV	2500000	0.900103	TMS
1706866 46185RAM1	5,037.50	BBm	[NULL]	BB+	[NULL]	INVITROGEN CORP SR NT CONV	500000	0.010075	TMS
2718267 46205AAB9	550,200.00	NR	[NULL]	[NULL]	[NULL]	ION MEDIA NETWORKS INC MANDAT OF	2751000	0.200000	TMS
2823304 46246KYE6	535.94	AAA	[NULL]	AAA	[NULL]	IOWA FIN AUTH IOWA ST REVOLVING F	50000	0.010719	TMS
5594011 462846106	13,571,216.45	B-m	[NULL]	B-	[NULL]	IRIS INTERNATIONAL INC	840323	16.150000	TMS
6357879 464286400	3,940,119.68	Bm	[NULL]	B	[NULL]	IRON MOUNTAIN INC	150157	26.240000	TMS
1667519 464286509	23,239,739.16	NR	[NULL]	[NULL]	[NULL]	ISHARES INC MSCI BRAZIL FREE	436509	53.240000	CHASE
8845094 464286665	1,648,566.22	NR	[NULL]	[NULL]	[NULL]	ISHARES MSCI CANADA INDEX FUND	61126	26.970000	TMS
6357888 464286731	98,798.70	NR	[NULL]	[NULL]	[NULL]	ISHARES INC MSCI PACIFIC EX-J	2730	36.190000	TMS
1667526 464286822	11,619,409.70	NR	[NULL]	[NULL]	[NULL]	ISHARES INC MSCI TAIWAN INDE	1055926	11.004000	TMS
17863321464286848	3,238,736.16	NR	[NULL]	[NULL]	[NULL]	ISHARES MSCI MEXICO INVESTABLE MARK	74096	43.710000	CHASE
11902551464287168	9,623,791.06	NR	[NULL]	[NULL]	[NULL]	***ISHARES INC MSCI JAPAN INDE	937078	10.270000	CHASE
6422925 464287200	7,483,878.60	NR	[NULL]	[NULL]	[NULL]	ISHARES TR DOW JONES SEL DI	129800	57.657000	TMS
14667231464287234	241,560.00	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST S&P 500 INDEX F	2000	120.780000	TMS
25639141464287465	2,454,396.45	NR	[NULL]	[NULL]	[NULL]	DO NOT USE ISHARES MSCI EMERGING MK	71745	34.210000	TMS
8387542 464287481	9,686,980.97	NR	[NULL]	[NULL]	[NULL]	***ISHARES MSCI EAFE INDEX FUND MEXI	175457	55.210000	CHASE
6298249 464287507	3,725,007.66	NR	[NULL]	[NULL]	[NULL]	ISHARES TR RUSSELL MIDCAP C	83259	44.740000	CHASE
7622841 464287556	257,775.00	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST S&P MIDCAP 400	3500	73.650000	CHASE
7565584 464287598	37,246,292.63	NR	[NULL]	[NULL]	[NULL]	ISHARES TR NASDAQ BIOTECHN	460274	80.922000	TMS
12272891464287614	79,970.64	NR	[NULL]	[NULL]	[NULL]	ISHARES RUSSELL 1000 VALUE INDEX FUN	1272	62.870000	CHASE
6298244 464287622	397,915.71	NR	[NULL]	[NULL]	[NULL]	ISHARES RUSSELL 1000 GROWTH	8139	48.890000	CHASE
7581525 464287648	1,155,621.04	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST RUSSELL 1000 IN	17528	65.930000	TMS
10286381464287655	3,395,390.55	NR	[NULL]	[NULL]	[NULL]	ISHARES RUSSELL 2000 GROWTH INDEX FI	47735	71.130000	CHASE
6298478 464287754	175,589,556.60	NR	[NULL]	[NULL]	[NULL]	ISHARES RUSSELL 2000	2445537	71.800000	TMS
6298437 464287796	6,378,726.90	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST DOW JONES US I	104741	60.900000	TMS
7414660 464287804	388,211.40	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST DOW JONES US I	9990	38.860000	TMS
6298417 464287838	3,777,657.79	NR	[NULL]	[NULL]	[NULL]	ISHARES S&P SMALLCAP 600 INDEX FUND	59546	63.441000	TMS
15017171464287861	14,152,494.10	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST DOW JONES US I	216830	65.270000	TMS
2711451464288422	246,180.00	NR	[NULL]	[NULL]	[NULL]	DO NOT USE ISHARES S&P EUROPE 350	6000	41.030000	TMS
24536491464288513	417,811.03	NR	[NULL]	[NULL]	[NULL]	ISHARES TRUST S&P WORLD EX-I	12409	33.670000	TMS
24929891464288562	8,212,837.50	NR	[NULL]	[NULL]	[NULL]	ISHARES IBOX \$ HIGH YIELD CORPORAT	93861	87.500000	TMS
	5,701,056.80	NR	[NULL]	[NULL]	[NULL]	ISHARES TR FTSE NAREIT RESIT	268000	21.272600	TMS

19951611464288810	11,391,375.86	NR	[NULL]	[NULL]	[NULL]	IShares TR	DOW JONES US ME	189793	50.020000	TMS
16277901464288869	4,629,020.00	NR	[NULL]	[NULL]	[NULL]	IShares TR	RUSSELL MICROCA	106000	43.670000	CHASE
1977081146428Q109	2,760,385.80	NR	[NULL]	[NULL]	[NULL]	IShares SILVER TR	ISHARES	233831	11.800000	TMS
2148831 46433Q109	4,648,179.53	NR	[NULL]	[NULL]	[NULL]	ISIS PHARMACEUTICALSSHR	USD	283737	16.382000	TMS
2018247 464592104	213,794.56	NR	[NULL]	[NULL]	[NULL]	ISLE OF CAPRI CASINOSHR	USD	28544	7.490000	TMS
1651176146489V104	46,391.80	NR	[NULL]	[NULL]	NR	ISORAY INC		66274	0.700000	TMS
3234008146507NAAE	47,888.07	BBB+mi	[NULL]	[NULL]	BBB+	THE ISRAEL ELECTRIC CORPORATIONMAKE		4723000	0.010139	TMS
456628 465741106	644,166.36	B-mj	[NULL]	[NULL]	B-	ITRON INC		7092	90.830000	CHASE
21123521465741AJ5	11,645.31	B-mj	[NULL]	[NULL]	B-	ITRON INC	SR SUB NT CONV	725000	0.018063	TMS
14839651465754208	439,089.04	B-mj	[NULL]	[NULL]	B-	I2 TECHNOLOGIES INC	NEW	32477	13.520000	TMS
286911 466032109	12,342.00	Bm	[NULL]	[NULL]	B+	J & J SNACK FOOD CORP		374	33.000000	TMS
23324271466090107	57,151,944.00	NR	[NULL]	[NULL]	[NULL]	JA SOLAR HLDGS CO LTD	SPONSOREI	4762862	12.000000	TMS
32246331466090AA5	13,709,880.10	NR	[NULL]	[NULL]	[NULL]	JA SOLAR HOLDINGS CO CONV BOND 4.5 %	18222500	0.752360	TMS	
2060187146612H402	391,419.81	NR	[NULL]	[NULL]	NR	J CREW GROUP INC	COMMON STOK	13437	29.130000	CHASE
2196132146612J507	1,921,648.11	OTHmj	[NULL]	[NULL]	C	JDS UNIPHASE CORPORATION		213658	8.526000	TMS
2021342146612JAC5	1,083,261.67	NR	[NULL]	[NULL]	[NULL]	JDS UNIPHASE CORP 1% 05/15/26 CV 144A		1500000	0.722174	TMS
2270563146612JAD3	123,840.00	NR	[NULL]	[NULL]	NR	JDS UNIPHASE CORP		17200000	0.007200	TMS
1610385146614H301	1,581,759.60	NR	[NULL]	[NULL]	NR	JER INVESTORS TRUST INC		249096	6.350000	TMS
2603596146623EHJ1	7,671.84	A	AA2	[NULL]	AA-	JP MORGAN CHASE & CO	MEDIUMTEF	800000	0.009590	TMS
586297 46625H100	11,486,870.20	Bmj	[NULL]	[NULL]	B+	JP MORGAN CHASE & CO SHR	USD	285034	40.300000	TMS
1489442146625HCEf	235.09	A	AA2	[NULL]	AA-	JP MORGAN CHASE & CO		26000	0.009042	TMS
2818713146625HGT1	680.20	A	AA2	[NULL]	AA-	JP MORGAN CHASE & CO	ST NT	70000	0.009717	TMS
1356221146625YBL6	1,790,957.96	AAA	AAA	[NULL]	AAA	JPMCC 2004-LN2 X1	JP MORGAN CH, 123967468	0.014447	MTS	
1932665146626D108	8,496,676.50	NR	[NULL]	[NULL]	[NULL]	***JSC MMC NORILSK NICKEL	SPONSORE	797810	10.650000	TMS
7621755 46628E205	47,877.95	B-mj	[NULL]	[NULL]	B-	J2 GLOBAL COMMUNICATIONS INC COM NI		1979	24.193000	TMS
21869361466284AG1	7,450.00	B	B2	[NULL]	AA-	JPALT 2006-A5 1M2	JP MORGAN ALT:	1490000	0.005000	MTS
1994239146628GAF6	807,517.92	AAAm	NR	[NULL]	AAA	JPALT 2006-A2 2A1	JP MORGAN ALTI	1100000	0.734107	MTS
1994240146628GAL3	4,157,038.07	AAAm	NR	[NULL]	AAA	JPALT 2006-A3 3A2	JP MORGAN ALTI	5645000	0.736411	MTS
2067858146628UAJ7	1,269,975.00	AAAmj	NR	[NULL]	AAA	JPALT 2006-A5 6A2	JP MORGAN MO	5079900	0.250000	MTS
2106673146629CAU1	1,445,902.27	AAAm	AA1	[NULL]	NR	JPMCC 2006-FL2A H	JP MORGAN CH,	4000000	0.589202	MTS
2253401146629RAL8	3,280,000.00	BBB+mm	BAA1	[NULL]	NR	JPMCC 2006-CB17 E	JP MORGAN CH	31711000	0.820000	MTS
2233696146630EAM	13,127,668.39	BBB+mn	[NULL]	[NULL]	NR	JP MCC 2006-CB17 H	JP MORGAN CH	5000000	0.413978	MTS
2233697146630EAQ	1,357,509.07	BBB-mn	[NULL]	[NULL]	NR	JP MMT 2007-A1 2A1	JP MORGAN MO	2325000	0.271502	MTS
2366653146630GAC	1,732,125.00	AAA	AAA	[NULL]	AAA	JP MMT 2007-CH2 AF3	JP MORGAN MO	15200000	0.745000	MTS
2412308146630MAD	13,093,375.00	AAA	AAA	[NULL]	AAA	JACK IN THE BOX INC		84273	0.861406	MTS
8208520 466367109	2,123,342.51	NR	[NULL]	[NULL]	[NULL]	JACOBS ENGINEERING GROUP INC		28263	25.196000	TMS
1872913 469814107	1,671,191.19	NR	[NULL]	[NULL]	B	GOVERNMENT OF JAMAICA 8.000% 201906	NEW	837000	59.130000	TMS
32882871470160AW	7,993.35	Bmj	[NULL]	[NULL]	NR	JAMES RIVER COAL CO		10750	0.009550	CHASE
13557151470355207	268,750.00	NR	[NULL]	[NULL]	[NULL]	JANUS CAPITAL GROUP INC		18279	25.600000	CHASE
1062468147102X105	442,022.78	NR	[NULL]	[NULL]	[NULL]	JAPAN SMALLER CAPITALIZATION FD INC	USD	85576	24.182300	TMS
9424960 47109U104	613,579.92	NR	[NULL]	[NULL]	[NULL]	JARDEN CORP	SHR	89698	7.170000	TMS
3574712 471109108	2,205,225.33	NR	[NULL]	[NULL]	[NULL]	JAVO BEVERAGE CO INC	SHR	1137000	24.585000	TMS
4879831 47189R104	477,540.00	NR	[NULL]	[NULL]	[NULL]	JAZZ PHARMACEUTICALS INC	USD	43022	0.420000	TMS
24141521472147107	225,865.50	NR	[NULL]	[NULL]	NR	JAZZ TECHNOLOGIES INC	CONV	420000	5.250000	TMS
2756168147214EAC	1,984.50	NR	[NULL]	[NULL]	[NULL]				0.004725	TMS

15058411477143AC5	6,982,890.98	OTH	CA	CCC	CCC-	JETBLUE AIRWAYS CORP	9835000	0.710004	TMS
33487851477839104	372,562.42	NR	[NULL]	NR	[NULL]	JOHN BEAN TECHNOLOGIES CORP	27334	13.630000	TMS
287325 478160104	3,173,855.20	Amj	[NULL]	A+	[NULL]	JOHNSON & JOHNSON	44930	70.640000	TMS
16370471478251CH2	780.58	A	A1	AA-	[NULL]	JOHNSON CITY TENN G.O. REF-WTR & SWF	75000	0.010408	TMS
11373081478271FE4	10,831,583.89	AAmj	NR	AA	[NULL]	JOHNSON CITY TENN HEALTH & EDLFACTS I	10830000	1.000146	TMS
287329 478366107	2,140,850.05	Amj	[NULL]	A+	[NULL]	JOHNSON CONTROLS INC	64647	33.116000	TMS
27713711478700YE1	1,557.87	AA	AA1	AA	[NULL]	JOHNSON CNTY KANS UNI SCH DISTNO 22	150000	0.010386	TMS
13014231478898BX6	739.11	AAAmj	[NULL]	AAA	[NULL]	JOHNSON CNTY TEX G/O CTF5 OBLIG	72300	0.010223	TMS
287352 480074103	219,114.30	Bmj	[NULL]	B	[NULL]	JONES APPAREL GROUP INC	11442	19.150000	TMS
527370 480838101	1,475,547.57	Bmj	[NULL]	B+	[NULL]	JOSEPH A BANK CLOTHIERS INC	41198	35.816000	TMS
3214621148124G104	5,245,601.02	Amj	[NULL]	A	[NULL]	JPMORGAN CHASE CAP XXVI 8% SER Z	218749	23.980000	TMS
4649471 48203R104	3,432,083.28	Bmj	[NULL]	B	[NULL]	JUNIPER NETWORKS	132908	25.823000	TMS
4594711 482423100	999,600.00	NR	[NULL]	NR	[NULL]	KBW INC	26656	37.500000	TMS
2223329148242W106	738,942.04	NR	[NULL]	NR	[NULL]	KBR INC	43411	17.022000	TMS
2656568148248AA6	24,141.25	NR	[NULL]	[NULL]	[NULL]	KKR FINL HLDGS LLC GTD SR NT COI	3100000	0.007788	TMS
2412807 482564101	85,404.90	NR	[NULL]	[NULL]	[NULL]	KMG CHEMICALS INC SHR USD	8498	10.050000	TMS
1201378148268Y101	1,764,978.93	NR	[NULL]	NR	[NULL]	K-SEA TRANSPORTATION PARTNERS LP	88737	19.890000	CHASE
1671300 482738101	277,028.25	NR	[NULL]	[NULL]	[NULL]	KVH INDUSTRIES INC SHR USD	29949	9.250000	TMS
11946131482740206	203,727.16	NR	[NULL]	[NULL]	[NULL]	KV PHARMACEUTICAL CO-CL A	8827	23.080000	TMS
287585 483548103	140,067.19	Bmj	[NULL]	B	[NULL]	KAMAN CORP	4373	32.030000	TMS
2408283148562P103	136,348.80	NR	[NULL]	NR	[NULL]	KAPSTONE PAPER AND PACKAGING CORP	20290	6.720000	TMS
2185356148632FACE	7,542.56	A	A1	A	A-	KAUPTING BANK HF FRN 20100115 SERIES	850000	0.008874	TMS
11216351486587108	3,157,363.51	NR	[NULL]	[NULL]	[NULL]	KAYDON CORP	57023	55.370000	TMS
13687971486606106	948,497.00	BBB+Amj	[NULL]	A-	[NULL]	KAYNE ANDERSON MLP INVT CO	41239	23.000000	TMS
1694858 487584104	71,030.88	NR	[NULL]	[NULL]	[NULL]	KEITHLEY INSTRUMENTSSHR	7704	9.220000	TMS
287777 487836108	4,618,501.73	Amj	[NULL]	A	[NULL]	KELLOGG CO	81514	56.650000	TMS
455187 488360108	61,000.27	OTHmj	[NULL]	C	[NULL]	KEMET CORP	47508	1.284000	TMS
2634724148860LAA5	84,036.70	Bmj	[NULL]	B	[NULL]	KENDLE INTL INC SR NT CONV	6974000	0.012050	TMS
6697790 492515101	807,012.46	NR	[NULL]	[NULL]	[NULL]	KERYX BIOPHARMACEUTISHR	2123717	0.380000	TMS
4327312 493267108	3,172,722.60	NR	[NULL]	[NULL]	[NULL]	KEYCORP	240540	13.190000	TMS
3214631149326EEB5	1,186,290.40	BBB+	A2	A-	[NULL]	KEYCORP 6.500% 20130514 SERIES# MTN	1700000	0.698994	TMS
5120908 493308100	283,491.95	OTHmj	[NULL]	C	[NULL]	KEYNOTE SYS INC	22589	12.550000	TMS
14365201493732101	85,390.83	NR	[NULL]	[NULL]	[NULL]	KFORCE INC	7973	10.710000	TMS
1694899 494274103	82,927.11	NR	[NULL]	[NULL]	[NULL]	KIMBALL INTERNATIONALSHR	8059	10.290000	TMS
1875993 49427F108	2,589,419.35	Bmj	[NULL]	B+	[NULL]	KILROY REALTY CORP	53935	48.010000	TMS
288130 494368103	2,547,893.34	Amj	[NULL]	A	[NULL]	KIMBERLY CLARK CORP	39582	64.370000	TMS
288136 494467103		NR	[NULL]	[NULL]	[NULL]	KIMCO ENERGY CORP	1900	-	TMS
1876060 49446R109	508,433.81	Amj	[NULL]	A+	[NULL]	KIMCO REALTY CORP	14127	35.990218	TMS
3148866 494550106	10,914,678.48	NR	[NULL]	[NULL]	[NULL]	KINDER MORGAN ENERGY PRTRNS	211034	51.720000	TMS
8079786 49455U100	4,925,471.04	NR	[NULL]	NR	[NULL]	KINDER MORGAN MGMT LLC SHS	101598	48.480000	TMS
1317689149460W206	7,823,642.55	NR	[NULL]	[NULL]	[NULL]	KINETIC CONCEPTS INC	256757	30.471000	TMS
3414694 495582108	2,314,112.47	NR	[NULL]	[NULL]	[NULL]	KING PHARMACEUTICALSSHR	225679	10.254000	TMS
30290131496902AB3	22,185.00	NR	[NULL]	[NULL]	[NULL]	KINROSS GOLD CORP SR NT CONV	2550000	0.008703	TMS
14352961498904200	192,892.26	NR	[NULL]	NR	[NULL]	KNOLL INC	12707	15.180000	TMS
22717781500233101	15,545.32	NR	[NULL]	[NULL]	[NULL]	KOHLBERG CAPITAL CORSHR	1652	8.410000	TMS

2757261\52109PAQF	33,891,960.74	AAAmj	NR	AAA	NR	LBUBS 2007-C6 XW	LB-UBS COMMER	1,706E+09	0.019872	MTS
2758277\52109PAXG	3,405,079.40	BBB+	A3	A-	A-	LBUBS 2007-C6 G	LB-UBS COMMER	8513000	0.399866	MTS
2758278\52109PAY1	3,405,803.57	BBB+	BAA1	BBB+	BBB+	LBUBS 2007-C6 H	LB-UBS COMMER	10000000	0.340580	MTS
2758278\52109PBA2	4,726,298.09	BBB-	BAA3	BBB-	BBB-	LBUBS 2007-C6 K	LB-UBS COMMER	19095000	0.247515	MTS
2919437\52109RAJ0	3,605,857.51	AAAmj	NR	AAA	AAA	LBUBS 2007-C7 XCL	LB-UBS COMMER	370377153	0.009736	MTS
2919437\52109RAL5	3,235,474.08	BBB+mm	NR	A-	A-	LBUBS 2007-C7 G	LB-UBS COMMER	8000000	0.404434	MTS
2919437\52109RAN1	3,340,855.91	BBB+mm	NR	BBB+	BBB+	LBUBS 2007-C7 H	LB-UBS COMMER	10000000	0.334086	MTS
2919438\52109RAQ1	2,443,695.78	BBBmm	NR	BBB	BBB	LBUBS 2007-C7 J	LB-UBS COMMER	9000000	0.271522	MTS
2919438\52109RASC	1,456,845.79	BBB-mm	NR	BBB-	BBB-	LBUBS 2007-C7 K	LB-UBS COMMER	6000000	0.242808	MTS
1357485\521863308	22,988,658.00	NR	[NULL]	[NULL]	[NULL]	LEAP WIRELESS INTERNSHR	USD	547349	42.000000	TMS
593380 521865105	252,065.33	OTHmj	[NULL]	C	[NULL]	LEAR CORP	USD	19427	12.975000	TMS
1662232 522015106	85,268.80	NR	[NULL]	[NULL]	[NULL]	LEARNING TREE INTERNSHR	USD	6224	13.700000	TMS
1194231\523234102	191,289.60	NR	[NULL]	NR	[NULL]	LECG CORP		23616	8.100000	TMS
8474908 523768109	52,761.00	NR	[NULL]	[NULL]	[NULL]	LEE ENTERPRISES		17597	3.000000	TMS
289082 524901105	4,197,470.89	A	AAA	A	[NULL]	LEGG MASON INC		124817	33.629000	TMS
1284917\525170BX3	3,306.03	AA	AA2	AA+	AA	LABS 2004-1 MT-IO	STRUCTURED AS	10008000	0.000330	MTS
1610378\52518RCC1	116,550,000.00	AAA	AAA	AAA	NR	LSSC 2005-1 A1	LEHMAN STRUCTU	222000000	0.525000	MTS
2697398\52519BAA8	201,952.80	AAAmj	NR	AAA	AAA	LMT 2007-7 AX1	LEHMAN MORTGAC	1068428	0.189019	MTS
2697380\52519BAA6	903,278.10	AAAmj	NR	AAA	AAA	LMT 2007-7 AP1	LEHMAN MORTGAC	2168574	0.416531	MTS
2697366\52519BBW1	608,911.76	AAA	AAA	AAA	NR	LMT 2007-7 AX2	LEHMAN MORTGAC	5776713	0.105408	MTS
3094341\52519LAF5	9,584,000.00	AAAmj	NR	AAA	NR	LMT 2008-1 A2E	LEHMAN MORTGAC	23960000	0.400000	MTS
3094341\52519LAG3	1,597,404.20	AAAmj	NR	AAA	NR	LMT 2008-1 A2F	LEHMAN MORTGAC	15974042	0.010000	MTS
3094344\52519LAJ7	2,626,237.13	AAAmj	NR	AAA	NR	LMT 2008-1 AIO	LEHMAN MORTGAC	189979042	0.013824	MTS
2062019\52520CAZ6	923,315.00	OTHmn	NR	NR	C	LMT 2006-3 B3	LEHMAN MORTGAC	3929000	0.235000	MTS
1784998\52520MBY1	505,000.00	AAA	AAA	AAA	NR	LMT 2005-2 3A1	LEHMAN MORTGAC	1000000	0.505000	MTS
1785000\52520MCQ1	2,059,971.75	AAA	AAA	AAA	NR	LMT05-2 PAX	LEHMAN MORTGAC	12110286	0.170101	MTS
1843750\52520MEC1	697,838.81	AA	AA1	AAA	NR	LMT 2005-3 2A4	LEHMAN MORTGAC	6278090	0.111155	MTS
1887204\52520MFD1	1,142.25	NR	NR	NR	NR	LMT 2006-1 B7	LEHMAN MORTGAC	1142245	0.001000	MTS
1959905\52520MG51	219,114.10	AAA	AAA	AAA	NR	LMT 2006-2 AX	LEHMAN MORTGAC	1839193	0.119136	MTS
1960162\52520MHE1	9,669.74	NR	NR	NR	NR	LMT 2006-2 B626	LEHMAN MORTGAC	349088	0.027700	MTS
1959906\52520MHH1	147.55	NR	NR	NR	NR	LMT 2006-2 1B6	LEHMAN MORTGAC	147552	0.000100	MTS
2185341\52520NCD1	266,490.00	OTHmn	NR	NR	C	LMT 2006-6 1B4	LEHMAN MORTGAC	1974000	0.135000	MTS
2223940\52520QBS1	6,919,451.10	AA	BA3	AA	BB	LMT 2006-7 M	LEHMAN MORTGAC	16974000	0.407650	MTS
2223942\52520QBX1	478,639.71	OTHmn	NR	NR	C	LMT 2006-7 B5	LEHMAN MORTGAC	1509000	0.317190	MTS
2107483\52520RAL6	112,204.89	AAmm	NR	AAA	AA	LMT06-4 AP2	LEHMAN MORTGAC	172210	0.651559	MTS
2107498\52520RAM1	63,819.73	AAAmj	AAA	BBB+	AAA	LMT 2006-4 AX1	LEHMAN MORTGAC	504554	0.126487	MTS
2107519\52520RAN1	89,564.28	AAAmj	NR	AAA	AAA	LMT 2006-4 AX2	LEHMAN MORTGAC	599757	0.149334	MTS
2107475\52520RAQ1	328,515.00	OTHmn	NR	NR	CC	LMT 2006-4 1B2	LEHMAN MORTGAC	1991000	0.165000	MTS
2107475\52520RAR1	204,795.00	OTHmn	NR	NR	C	LMT 2006-4 1B3	LEHMAN MORTGAC	1517000	0.135000	MTS
2107475\52520RAW1	46,935.00	OTHmn	NR	NR	C	LMT 2006-4 1B4	LEHMAN MORTGAC	1043000	0.045000	MTS
2107477\52520RBA1	10,852.50	OTHmn	NR	CC	C	LMT06-4 2B5	LEHMAN MORTGAC	375000	0.028940	MTS
2107477\52520RBB7	374.74	NR	NR	NR	NR	LMT06-4 2B6	LEHMAN MORTGAC	374739	0.001000	MTS
2261075\52520SAD2	2,175,000.00	AAA	AAA	AAA	NR	LMT 2006-8 2A1	LEHMAN MORTGAC	5000000	0.435000	MTS
2261076\52520SAJ9	4,680,129.22	A	A2	AAA	NR	LMT 2006-8 3A2	LEHMAN MORTGAC	59021000	0.079296	MTS
2261076\52520SAL4	2,062,907.28	A	A2	AAA	NR	LMT 2006-8 4A2	LEHMAN MORTGAC	21651000	0.095280	MTS

2261075: 52520SAM;	35,913.24	A	A2	AAA	NR	LMT 2006-8 AP	LEHMAN MORTGAG	114193	0.314496	MTS
2261077: 52520SAR1	150,147.16	OTHmj	NR	CCC	NR	LMT 2006-8 B3	LEHMAN MORTGAG	3194000	0.050140	MTS
2261077: 52520SASE	225,662.85	OTHmj	NR	CC	NR	LMT 2006-8 B4	LEHMAN MORTGAG	1065000	0.211890	MTS
2261078: 52520SAU4	602,108.40	OTHmj	NR	CC	NR	LMT 2006-8 B5	LEHMAN MORTGAG	2130000	0.282680	MTS
2261078: 52520SAU2	433,625.40	OTHmj	NR	CC	NR	LMT 2006-8 B6	LEHMAN MORTGAG	2130000	0.203580	MTS
3268277: 52520UAB1	5,045,661.70	AAA	NR	AAA	NR	LMT 2008-3 A2	LEHMAN MORTGAG	50456617	0.010300	MTS
2404861: 52521DAAC	1,883,621.29	AAA	AAA	AAA	A	LMT 2007-2 1A1	LEHMAN MORTGAG	2439000	0.772292	MTS
2408400: 52521DATS	54,741.89	Bmm	NR	BB	B	LMT 2007-2 BIO1	LEHMAN MORTGAG	15006000	0.003648	MTS
2408400: 52521DAU6	128,887.20	OTHmn	NR	NR	CCC	LMT 2007-2 B2	LEHMAN MORTGAG	3159000	0.040800	MTS
2408401: 52521DAV4	3,760.47	OTHmn	NR	NR	CCC	LMT 2007-2 BIO2	LEHMAN MORTGAG	3159000	0.001190	MTS
2408401: 52521DAW	79,158.00	OTHmn	NR	NR	CC	LMT 2007-2 B3	LEHMAN MORTGAG	2370000	0.053400	MTS
2406401: 52521DAWC	18,803.80	OTHmn	NR	NR	C	LMT 2007-2 B4	LEHMAN MORTGAG	631000	0.029800	MTS
2365122: 52521FAT4	9,183,720.00	AAA	NR	AAA	A	LMT 2007-1 3A1	LEHMAN MORTGAG	21112000	0.435000	MTS
2365118: 52521FBE6	8,977.63	OTHmn	NR	NR	CC	LMT 2007-1 BIO2	LEHMAN MORTGAG	5501000	0.001632	MTS
2325731: 52521HCC3	622,982.18	OTHmn	NR	NR	C	LMT 2006-9 B5	LEHMAN MORTGAG	2209000	0.282020	MTS
2451211: 52521JAF6	928,127.20	Amj	NR	AA-	BBB	LMT 2007-3 B1	LEHMAN MORTGAG	4636000	0.200200	MTS
2451211: 52521JAL3	34,065.60	OTHmn	NR	NR	C	LMT 2007-3 B4	LEHMAN MORTGAG	752000	0.045300	MTS
2498866: 52521LAD6	5,256,000.00	AAA	NR	AAA	BBB	LMT 2007-4 1A4	LEHMAN MORTGAG	13140000	0.400000	MTS
2498869: 52521LBF0	2,202,761.22	AAA	NR	AAA	BBB	LMT 2007-4 3A3	LEHMAN MORTGAG	4320000	0.509898	MTS
2498870: 52521LBG8	903,421.50	AAA	NR	AAA	BBB	LMT 2007-4 4A1	LEHMAN MORTGAG	1200000	0.752851	MTS
2498870: 52521LBK9	1,083,980.00	BBB	NR	BBB	B	LMT 2007-4 B1	LEHMAN MORTGAG	16600000	0.055300	MTS
2498870: 52521LBL7	303,912.80	Bmj	NR	B	CC	LMT 2007-4 B2	LEHMAN MORTGAG	7636000	0.039800	MTS
2498871: 52521LBN3	36,757.90	OTHmn	NR	CCC	C	LMT 2007-4 B4	LEHMAN MORTGAG	1327000	0.027700	MTS
2619991: 52521NAC7	1,478,471.48	AAA	NR	AAA	A	LMT 2007-6 1A3	LEHMAN MORTGAG	2560000	0.577528	MTS
2619991: 52521NAF7	263,352.80	AAA	NR	AAA	A	LMT 2007-6 1A6	LEHMAN MORTGAG	456000	0.577528	MTS
2619991: 52521NAL4	7,420,764.68	AAA	NR	AAA	A	LMT 2007-6 2A2	LEHMAN MORTGAG	9816000	0.755987	MTS
2619991: 52521NAM;	311,820.23	AAA	NR	AAA	A	LMT 2007-6 AP	LEHMAN MORTGAG	934444	0.333696	MTS
2619992: 52521NAPE	313,416.80	BBmj	NR	BB	NR	LMT 2007-6 B1	LEHMAN MORTGAG	6934000	0.045200	MTS
2619993: 52521NAV2	40,990.40	OTHmj	NR	CC	NR	LMT 2007-6 B4	LEHMAN MORTGAG	1507000	0.027200	MTS
2619994: 52521NAW	24,154.60	OTHmj	NR	CC	NR	LMT 2007-6 B5	LEHMAN MORTGAG	1357000	0.017800	MTS
2553270: 52521PAA3	6,143,109.30	AAA	NR	AA+	NR	LSSCO 2007-1 M1	LEHMAN STRUCT	24119000	0.254700	MTS
2553271: 52521PAG	568,650.00	BBB+mj	NR	BBB+	NR	LSSCO 2007-1 M7	LEHMAN STRUCT	4460000	0.127500	MTS
2553271: 52521PAJ4	623,494.40	BBB-mj	NR	BBB-	NR	LSSCO 2007-1 M9	LEHMAN STRUCT	5266000	0.118400	MTS
2555108: 52521RAA5	463,312.15	AAA	AAA	AAA	NR	LMT 2007-5 AX1	LEHMAN MORTGAG	2752024	0.168353	MTS
2555108: 52521RAB7	149,143.68	AAA	AAA	AAA	NR	LMT 2007-5 PO1	LEHMAN MORTGAG	411000	0.362880	MTS
2555120: 52521RAB7	3,435,403.92	AA	AA1	AAA	NR	LMT 2007-5 2A4	LEHMAN MORTGAG	6651239	0.516506	MTS
2555140: 52521RCC3	614.23	AAA	NR	AAA	BB	LMT 2007-5 AP3	LEHMAN MORTGAG	1867	0.328992	MTS
2555140: 52521RCM3	1,376,557.19	AAA	NR	AAA	BB	LMT 2007-5 10A5	LEHMAN MORTGAG	2677970	0.514030	MTS
2555109: 52521RCW	1,906,896.16	AA	NR	AA	NR	LMT 2007-5 1B1	LEHMAN MORTGAG	6032000	0.316130	MTS
2556299: 52521RDR3	6,970.00	OTHmj	CA	NR	NR	LMT07005 2B5	LEHMAN MORTGAG	1394000	0.005000	MTS
2114482: 52521TAS6	1,528,155.50	AAmm	NR	AA	AA	LBFR 2006-LLFA E	LEHMAN BROTH	1850000	0.826030	MTS
2902774: 52521UAJ3	5,956,300.00	AA	AA2	AA	AA	LBSC 2007-3 M1	LEHMAN BROTHE	8509000	0.700000	MTS
2902769: 52521UAKC	10,361,120.00	A	A1	AA-	A+	LBSC 2007-3 M2	LEHMAN BROTHE	17864000	0.580000	MTS
2902781: 52521UAL8	8,754,000.00	BBB+	A3	A	A-	LBSC 2007-3 M3	LEHMAN BROTHE	17508000	0.500000	MTS
2902769: 52521UAM6	4,201,800.00	BBB	BAA2	A-	BBB	LBSC 2007-3A M4	LEHMAN BROTHI	14006000	0.300000	MTS

2639498; 52521VAK8	3,759,360.00	BBB	BAA2	A-	BBB	LBSC 2007-2 M4	LEHMAN BROTHE	11264000	0.333750	MTS
2639499; 52521VAL6	1,862,052.50	BBB-	BAA3	BBB+	BBB-	LBSC 2007-2 M5	LEHMAN BROTHE	6259000	0.297500	MTS
2762879; 52521YAL0	239,748.90	AAAm	NR	AAA	AAA	LMT 2007-8 3A1	LEHMAN MORTGAC	250000	0.958996	MTS
2762879; 52521YAM6	5,934,800.00	AAAmj	NR	AAA	A	LMT 2007-8 3A2	LEHMAN MORTGAC	14837000	0.400000	MTS
2762882; 52521YAT3	1,086,752.79	AAAm	NR	AAA	AAA	LMT 2007-8 AX1	LEHMAN MORTGAC	9099953	0.119424	MTS
2762882; 52521YAU0	1,437,112.33	AAAm	NR	AAA	AAA	LMT 2007-8 AX2	LEHMAN MORTGAC	15675309	0.091680	MTS
2762883; 52521YAW0	208,665.20	Amj	NR	A	NR	LMT 2007-8 1B2	LEHMAN MORTGAC	2452000	0.085100	MTS
2762883; 52521YBA3	151,072.80	Amj	NR	A	NR	LMT 2007-8 2B2	LEHMAN MORTGAC	3313000	0.045600	MTS
2762884; 52521YBES	26,404.00	Bmj	NR	B	NR	LMT 2007-8 1B5	LEHMAN MORTGAC	943000	0.028000	MTS
1675708; 525221AM6	105,600.00	B	BA3	A	NR	LEH XS 05-3 2M1	LEHMAN XS TRUS	880000	0.120000	MTS
1675715; 525221AV9	1,464,661.44	AAA	AAA	AAA	NR	LEH XS 05-3 3A3B	LEHMAN XS TRUS	2160000	0.678084	MTS
1861225; 525221GJ0	248,850.00	B-	B3	BB	NR	LEH XS 05-10 2M3	LEHMAN XS TRUS	3318000	0.075000	MTS
1959842; 525221KH9	2,177,128.88	AAA	AAA	AAA	NR	LXS 2006-4N A1A	LEHMAN XS TRUS	2500000	0.870852	MTS
1959852; 525221KZ9	50,750.00	OTH	CA	A	NR	LXS 2006-4N M-5	LEHMAN XS TRUS	2500000	0.020300	MTS
1737384; 525222AC9	660,000.00	OTHmj	NR	CCC	NR	LXSN 2005-4 A	LEHMAN XS NET IN	11000000	0.060000	MTS
1878630; 525222AH8	88,000.00	B-mj	B3	NR	NR	LXSN 2005-10 B	LEHMAN XS TRUS	4400000	0.020000	MTS
2184041; 525225AA6	54,500.00	OTHmj	NR	CCC	NR	LXSN 2006-9 B	LEHMAN XS TRUS	4300000	0.015000	MTS
2184042; 525225AB4	16,000.00	OTHmj	NR	CCC	NR	LXSN 2006-9 C	LEHMAN XS TRUS	800000	0.020000	MTS
2108292; 525226AF3	8,931,230.00	A	AA3	AAA	NR	LXS 06-12N 1-A2B	LEHMAN XS TRUS	23198000	0.385000	MTS
2028061; 525227AX2	95,539.50	OTHmj	CAA1	NR	NR	LXS 2006-GP2 M8	LEHMAN XS TRUS	5055000	0.018900	MTS
2066514; 525228AX0	65,129.70	OTHmj	CAA1	NR	NR	LXS 2006-GP3 M8	LEHMAN XS TRUS	3659000	0.018300	MTS
2066576; 525229AJ9	1,500,000.00	BBB+	BAA1	AA+	NR	LXS 2006-10N M1	LEHMAN XS TRUS	10000000	0.150000	MTS
2066578; 525229AT7	84,851.40	BBmj	NR	BB	NR	LXS 2006-10N M10	LEHMAN XS TRUS	4119000	0.020600	MTS
2066578; 525229BD1	447,150.00	AAA	AAA	AAA	NR	LXS 2006-10N 2A1	LEHMAN XS TRUS	2710000	0.165000	MTS
2066578; 525229BE9	10,628,355.90	AAA	AAA	AAA	NR	LXS 2006-10N 2A2	LEHMAN XS TRUS	15000000	0.708557	MTS
1984081; 525222BA3	2,475,341.48	BBmj	BA2	NR	NR	LXS 2006-2N NIM A-3	LEHMAN XS TRU	2750000	0.900124	MTS
2151864; 525222CAB6	1,629,938.21	AAA	AAA	AAA	NR	LXS 06-14N 1-A1B	LEHMAN XS TRUS	2400000	0.679141	MTS
2151866; 525222CAK6	246,785.00	A	A1	AA+	NR	LXS 06-16N 1-A1A	LEHMAN XS TRUS	3850000	0.064100	MTS
2183362; 525222DAA6	1,332,434.83	AAA	AAA	AAA	NR	LXS 2006-8 3A4	LEHMAN XS TRUS	1503000	0.832772	MTS
2028075; 525222HAM4	450,900.00	A	AA3	AAA	NR	LXSN 06-5 B	LEHMAN XS TRUST	8375000	0.000100	MTS
2028764; 525222KAB1	837.50	BBmj	BA2	NR	NR	LMT 2007-10 AX1	LEHMAN MORTGA	6508012	0.140832	MTS
2932921; 525222QBE1	930,619.55	AAAm	NR	AAA	AAA	LMT 2007-10 AX3	LEHMAN MORTGA	3324112	0.146396	MTS
2932921; 525222QBF6	486,635.87	AAAm	NR	AAA	AAA	LMT 2007-10 1B1	LEHMAN MORTGA	4154000	0.255000	MTS
2932920; 525222QBG6	1,059,270.00	AAm	NR	NR	AA	LMT 2007-10 1B2	LEHMAN MORTGA	1888000	0.177450	MTS
2932920; 525222QBH4	335,025.60	Amn	NR	NR	A	LMT 2007-10 2B1	LEHMAN MORTGA	30512000	0.230000	MTS
2932918; 525222QBK7	7,017,760.00	BBmn	NR	NR	BB	LMT 2007-10 2B2	LEHMAN MORTGA	7628000	0.062700	MTS
2932918; 525222QBLE5	478,275.60	Bmn	NR	NR	B	LMT 2007-10 2B5	LEHMAN MORTGA	2739000	0.036900	MTS
2932918; 525222QBTE	101,069.10	OTHmn	NR	NR	C	LXS 2006 GP1 A1	LEHMAN XS TRUS	6600000	0.859907	MTS
1991579; 525222RAA6	5,675,383.36	AAA	AAA	AAA	NR	LMT 2008-2 B1	LEHMAN MORTGAG	10351000	0.225000	MTS
3094316; 525222UAA7	2,328,975.00	Amj	NR	AA	NR	LMT 2008-2 B3	LEHMAN MORTGAG	1380000	0.075000	MTS
3094318; 525222UAW7	103,500.00	BBmj	NR	BBB	NR	LMT 2007-9 AP	LEHMAN MORTGAG	1154886	0.329952	MTS
2819942; 525222XAM6	381,056.95	AAAm	NR	AAA	AAA	LMT 2007-9 B1	LEHMAN MORTGAG	5626000	0.385740	MTS
2819943; 525222XAP2	2,170,173.24	Amj	NR	AA	NR	LMT 2007-9 B2	LEHMAN MORTGAG	1562000	0.213080	MTS
2819943; 525222XAQC	332,830.96	Amj	NR	A	NR	LMT 2007-9 B3	LEHMAN MORTGAG	1250000	0.162870	MTS
2819943; 525222XARE	203,587.50	BBBmj	NR	BBB	NR					

28199431 52522XAU1	69,942.08	Bmj	NR	NR	B	NR	LMT 2007-9 B5	LEHMAN MORTGAG	782000	0.089440	MTS
28199431 52522XAV9	20,789.88	NR	NR	NR	NR	NR	LMT 2007-9 B6	LEHMAN MORTGAG	468346	0.044390	MTS
26206031 525237AF0	33,508,512.86	BBB+	CAA1	NR	NR	NR	LXS 2007-10H 1A10	LEHMAN XS TRUS	13039000	0.050976	MTS
26205981 525237AH6	267,821.06	OTH	CAA	NR	BB-	NR	LXS 2007-10H 1-M2	LEHMAN XS TRUS	8053000	0.020540	MTS
26205981 525237AJ2	169,113.00	OTH	C	NR	B+	NR	LXS 2007-10H 1-M3	LEHMAN XS TRUS	7286000	0.021000	MTS
26205981 525237AK9	147,905.80	OTH	C	NR	B	NR	LXS 2007-10H 1-M4	LEHMAN XS TRUS	7670000	0.020300	MTS
26205991 525237AL7	166,439.00	OTH	C	NR	B-	NR	LXS 2007-10H 1-M5	LEHMAN XS TRUS	6136000	0.021700	MTS
26205981 525237AME	141,567.52	OTH	C	NR	CCC	NR	LXS 2007-10H 1-M6	LEHMAN XS TRUS	6136000	0.023070	MTS
26205981 525237AN3	156,456.00	OTH	C	NR	CC	NR	LXS 2007-10H 1-M7	LEHMAN XS TRUS	6519000	0.024000	MTS
26205981 525237AQ6	91,325.20	OTH	C	NR	CC	NR	LXS 2007-10H 1-M9	LEHMAN XS TRUS	4985000	0.018320	MTS
26206001 525237AX1	420,545.00	B	BA3	NR	BB-	NR	LXS 2007-10H 1-M2	LEHMAN XS TRUS	4820000	0.087250	MTS
26206011 525237AY9	237,754.03	B-	B3	NR	B+	NR	LXS 2007-10H 1-M3	LEHMAN XS TRUS	2869000	0.082870	MTS
26206011 525237AZ6	606,604.60	Bmj	NR	NR	B	NR	LXS 2007-10H 1-M4	LEHMAN XS TRUS	7805000	0.077720	MTS
26206021 525237BA0	152,158.49	B-mj	NR	NR	B-	NR	LXS 2007-10H 1-M5	LEHMAN XS TRUS	1551000	0.077990	MTS
26206021 525237BB8	382,568.03	OTHmj	NR	NR	CCC	NR	LXS 2007-10H 1-M6	LEHMAN XS TRUS	4591000	0.083330	MTS
26206021 525237BC6	119,703.16	OTHmj	NR	NR	CCC	NR	LXS 2007-10H 1-M7	LEHMAN XS TRUS	4920000	0.080230	MTS
22247181 525237KAA2	3,151,333.11	AAA	AAA	NR	AAA	NR	LXS 2006-17 WF1-1	LEHMAN XS TRUS	3700000	0.851712	MTS
22247191 525237KAF1	1,814,837.41	A	AA3	NR	AAA	NR	LXS 2006-17 WF3-3	LEHMAN XS TRUS	2837000	0.639703	MTS
22247211 525237KBE3	297,029.20	OTH	CAA1	NR	BBB	NR	LXS 2006-17 WF-M4	LEHMAN XS TRUS	3107000	0.095600	MTS
22247211 525237KBG1	170,095.20	OTH	CA	NR	B	NR	LXS 2006-17 WF-M6	LEHMAN XS TRUS	2244000	0.075800	MTS
22247211 525237KBL7	148,697.80	OTH	CA	NR	CCC	NR	LXS 2006-17 WF-M7	LEHMAN XS TRUS	2071000	0.071800	MTS
22247211 525237KBM1	108,220.20	OTH	C	NR	CCC	NR	LXS 2006-17 WF-M8	LEHMAN XS TRUS	1726000	0.062700	MTS
21514641 525237LAL6	72,439.70	OTH	C	NR	CC	NR	LXS 2006-13 1M9	LEHMAN XS TRUS	3109000	0.023300	MTS
23676831 525241AS4	92,169.00	OTH	CA	NR	A	NR	LXS 2007-1 WF-M4	LEHMAN XS TRUS	2695000	0.034200	MTS
23676811 525241AX3	19,411.00	OTH	C	NR	BBB	NR	LXS 2007-1 WF-M6	LEHMAN XS TRUS	658000	0.029500	MTS
24073791 525245AU0	52,978.80	OTH	C	NR	CCC	NR	LXS 2007-1 M5	LEHMAN XS TRUST	4998000	0.010600	MTS
24073761 525245AX4	16,590,880.00	Amn	A1	NR	NR	AAA	LXS 2007-3 4BA1	LEHMAN XS TRUST	34208000	0.485000	MTS
24073761 525245AZ9	171,460.80	A	CA	NR	AA+	A	LXS 2007-3 1-M1	LEHMAN XS TRUST	5103000	0.033600	MTS
24073761 525245BA3	41,457.00	BBBmm	C	BBB	BBB	BBB	LXS 2007-3 1-M3	LEHMAN XS TRUST	3189000	0.013000	MTS
24073781 525245BD7	118,843.40	OTH	C	CCC	CCC	BBB	LXS 2007-3 1-M4	LEHMAN XS TRUST	2126000	0.055900	MTS
24073781 525245BE5	54,541.60	OTH	CA	BBB	BBB	NR	LXS 2007-3 2-M3	LEHMAN XS TRUST	3452000	0.015800	MTS
24073811 525245BGC	42,034.80	OTH	CA	CAA1	BB+	NR	LXS 2007-3 2-M4	LEHMAN XS TRUST	3046000	0.013800	MTS
24073811 525245BH8	16,425.00	OTH	CAA1	CAA2	BB+	NR	LXS 2007-3 3M1	LEHMAN XS TRUST	3285000	0.005000	MTS
24073821 525245BL9	19,400.00	OTH	C	CAA2	BB	NR	LXS 2007-3 3M2	LEHMAN XS TRUST	3890000	0.005000	MTS
24073821 525245BM7	53,350.00	OTH	C	NR	CC	NR	LXS 2007-3 3M5	LEHMAN XS TRUST	1940000	0.027500	MTS
24073801 525245BS4	82,224.60	OTHmj	NR	NR	CC	NR	LXS 2007-3 3M6	LEHMAN XS TRUST	3187000	0.025800	MTS
24073781 525245CA2	37,417.80	OTH	C	CCC	CCC	B	LXS 2007-3 4M4	LEHMAN XS TRUST	1239000	0.030200	MTS
24073781 525245CA2	24,168.90	OTH	C	B	B	NR	LXS 2007-3 2-M6	LEHMAN XS TRUST	2031000	0.011900	MTS
24999061 525246AB6	3,741,200.00	B-mm	B3	[NULL]	[NULL]	AAA	LXS 2007-5H 1A2	LEHMAN XS TRUS	18706000	0.200000	MTS
24999071 525246AC4	2,725,488.19	Bmm	B2	[NULL]	[NULL]	AAA	LXS 2007-5H 1APO	LEHMAN XS TRUS	7483000	0.364224	MTS
24999071 525246AK6	566,256.01	OTHmm	CA	[NULL]	[NULL]	BBB	LXS 2007-5H 1M1	LEHMAN XS TRUS	12323000	0.045870	MTS
24999081 525246AL4	222,249.00	BBmm	NR	[NULL]	[NULL]	BB	LXS 2007-5H 1M2	LEHMAN XS TRUS	6900000	0.032210	MTS
24999081 525246AM2	52,139.68	Bmm	NR	[NULL]	[NULL]	B	LXS 2007-5H 1M3	LEHMAN XS TRUS	1972000	0.026440	MTS
24999081 525246AN0	84,663.00	Bmm	NR	[NULL]	[NULL]	B	LXS 2007-5H 1M4	LEHMAN XS TRUS	3450000	0.024540	MTS
24999081 525246AP5	23,072.40	Bmm	NR	[NULL]	[NULL]	B	LXS 2007-5H 1M5	LEHMAN XS TRUS	1479000	0.015600	MTS

2499908f 525248AQ3	17,050.88	OTHmn	NR	[NULL]	CCC	LXS 2007-5H IM6	LEHMAN XS TRUS'	1232000	0.013840	MTS
2499909f 525248AR1	15,387.68	OTHmn	NR	[NULL]	CCC	LXS 2007-5H IM7	LEHMAN XS TRUS'	1232000	0.012490	MTS
2499849f 525248BA7	32,418.24	B-mm	B3	[NULL]	AAA	LXS 2007-5H 3-AIO1	LEHMAN XS TRU:337690000	0.000096	MTS	
2499849f 525248BB5	2,264,089.88	B-mm	B3	[NULL]	AAA	LXS 2007-5H 3-AIO2	LEHMAN XS TRU:121568400	0.018624	MTS	
2499850f 525248BD1	307,525.28	OTHmn	NR	NR	CC	LXS 2007-5H II-M2	LEHMAN XS TRUS' 10063000	0.030560	MTS	
2499850f 525248BE9	80,490.57	OTHmn	NR	NR	C	LXS 2007-5H II-M3	LEHMAN XS TRUS' 4929000	0.016330	MTS	
2499850f 525248BF6	20,073.25	OTHmn	NR	NR	C	LXS 2007-5H 2M4	LEHMAN XS TRUS' 3491000	0.005750	MTS	
2662733f 525248BK5	17,148,600.00	AAAmn	[NULL]	NR	AAA	LXS 2007-5H 2AZW	LEHMAN XS TRU 38108000	0.450000	MTS	
2662734f 525248BL3	12,194,325.00	NR	NR	NR	NR	LXS 2007-5HW 3A2	LEHMAN XS TRU 37521000	0.325000	MTS	
2620534f 525249AF5	19,304,115.26	Amj	A1	NR	NR	LXS 2007-11 AIO	LEHMAN XS TRUST 455974000	0.042336	MTS	
2620536f 525249AG3	293,205.20	OTH	CA	B+	NR	LXS 2007-11 M1	LEHMAN XS TRUST 12268000	0.023900	MTS	
2620552f 525249AJ7	70,486.60	OTH	C	B-	NR	LXS 2007-11 M3	LEHMAN XS TRUST 3578000	0.019700	MTS	
2620552f 525249AK4	75,893.40	OTH	C	CCC	NR	LXS 2007-11 M4	LEHMAN XS TRUST 3833000	0.019800	MTS	
2620558f 525249AL2	51,866.50	OTH	C	CCC	NR	LXS 2007-11 M5	LEHMAN XS TRUST 2555000	0.020300	MTS	
2620569f 525249AMC	12,775.00	OTH	C	CCC	NR	LXS 2007-11 M6	LEHMAN XS TRUST 2555000	0.005000	MTS	
2620575f 525249AN8	12,775.00	OTH	C	CCC	NR	LXS 2007-11 M7	LEHMAN XS TRUST 2555000	0.005000	MTS	
2661328f 525249AP7	560,745.00	BBB-	BAA3	AA-	NR	LXS 2007-7N M3	LEHMAN XS TRUS' 10995000	0.051000	MTS	
2661330f 525249AQ1	428,805.00	BB	BA2	A+	NR	LXS 2007-7N M4	LEHMAN XS TRUS' 10995000	0.039000	MTS	
2661332f 525249AR3	417,810.00	B	B2	A	NR	LXS 2007-7N M5	LEHMAN XS TRUS' 10995000	0.038000	MTS	
2661332f 525249AS1	423,307.50	B-	B3	BBB+	NR	LXS 2007-7N M6	LEHMAN XS TRUS' 10995000	0.038500	MTS	
2661332f 525249AT5	452,994.00	OTH	CAA1	BBB	NR	LXS 2007-7N M7	LEHMAN XS TRUS' 10995000	0.041200	MTS	
2452152f 525249AEC	7,731,395.21	AAA	AAA	AAA	NR	LXS 2007-4N 1AX	LEHMAN XS TRUS 179967300	0.042960	MTS	
2452152f 525249AHG	11,187,004.47	A	AA3	AAA	NR	LXS 2007-4N 2AX	LEHMAN XS TRUS 238159200	0.046973	MTS	
2452151f 525249HANC	220,782.00	BBB+	A3	AA+	NR	LXS 2007-4N M1	LEHMAN XS TRUS' 3000000	0.073594	MTS	
2452151f 525249HAPF	392,190.00	BB	BA2	AA	NR	LXS 2007-4N M2	LEHMAN XS TRUS' 10000000	0.039219	MTS	
2452151f 525249HAR1	167,970.00	B	B2	A+	NR	LXS 2007-4N M4	LEHMAN XS TRUS' 5000000	0.033594	MTS	
2452151f 525249HASE	341,574.79	B-	B3	A	NR	LXS 2007-4N M5	LEHMAN XS TRUS' 10822000	0.031563	MTS	
2452151f 525249HAT7	348,338.54	B-	B3	A-	NR	LXS 2007-4N M6	LEHMAN XS TRUS' 10822000	0.032188	MTS	
2452151f 525249HAU4	338,187.50	B-	B3	BBB+	NR	LXS 2007-4N M7	LEHMAN XS TRUS' 10822000	0.031250	MTS	
2452152f 525249HAV2	235,880.23	OTH	CAA1	BB	NR	LXS 2007-4N M8	LEHMAN XS TRUS' 7822000	0.030156	MTS	
2368498f 525249LAH4	1,192,481.11	A	AA3	AAA	NR	LXS 2007-2N 3AX	LEHMAN XS TRUS 73154760	0.016301	MTS	
2368499f 525249LAQ4	176,190.00	B-	B3	BBB+	NR	LXS 2007-2N M7	LEHMAN XS TRUS' 6712000	0.026250	MTS	
2368499f 525249LAR2	183,532.93	OTH	CAA1	BBB+	NR	LXS 2007-2N M8	LEHMAN XS TRUS' 6712000	0.027344	MTS	
2561345f 525249MAS1	1,666,278.72	AAA	AAA	AAA	NR	LXS 2007-9 WFO	LEHMAN XS TRUS 156370000	0.010656	MTS	
2517780f 525249PAF9	11,682,769.25	AAmm	AA1	NR	AAA	LXS 2007-6 2AIO	LEHMAN XS TRUST 220863000	0.052896	MTS	
2517780f 525249PAG7	82,621,557.99	A	AA3	AAA	AAAe	LXS 2007-6 3A1	LEHMAN XS TRUST 9059000	0.912351	MTS	
2517781f 525249PAQ1	661,260.00	OTHmn	CA	NR	B	LXS 2007-6 M1	LEHMAN XS TRUST 30900000	0.021400	MTS	
2517781f 525249PAR3	427,138.00	OTHmj	C	NR	NR	LXS 2007-6 M2	LEHMAN XS TRUST 26045000	0.016400	MTS	
2517782f 525249PAS1	238,643.10	OTHmj	C	NR	NR	LXS 2007-6 M3	LEHMAN XS TRUST 15009000	0.015900	MTS	
2517782f 525249PAT9	3,125,153.40	BBB-	BAA3	AA+	NR	LXS 2007-6 II-M1	LEHMAN XS TRUST 25978000	0.120300	MTS	
2517782f 525249PAU6	1,570,246.20	B	B2	AA	NR	LXS 2007-6 II-M2	LEHMAN XS TRUST 21393000	0.073400	MTS	
2517783f 525249PAV4	392,747.40	B-	B3	A	NR	LXS 2007-6 II-M3	LEHMAN XS TRUST 7641000	0.051400	MTS	
2517781f 525249PAW1	16,108,170.00	Bmm	BA3	AAAe	BB	LXS 2007-6 A2	LEHMAN XS TRUST 82608000	0.195000	MTS	
2517780f 525249PAZ5	8,290,245.00	A	AA3	AAA	AAAe	LXS 2007-6 3A32	LEHMAN XS TRUST 22713000	0.365000	MTS	
2517780f 525249PBA9	2,051,801.57	A	AA3	AAA	NR	LXS 2007-6 3A33	LEHMAN XS TRUST 22713000	0.090336	MTS	

2517782i 52524PBF8	130,654.40	OTHmj	C	NR	NR	LXS 2007-6 M4	LEHMAN XS TRUST	8828000	0.014800	MTS
2517783i 52524PB0	105,289.80	OTHmj	C	NR	NR	LXS 2007-6 M7	LEHMAN XS TRUST	6622000	0.015900	MTS
2517783i 52524PBMi	365,239.80	B-	B3	BBB	NR	LXS 2007-6 II-M4	LEHMAN XS TRUST	7841000	0.047800	MTS
2517783i 52524PBP6	151,654.00	OTH	CAA2	B+	NR	LXS 2007-6 II-M6	LEHMAN XS TRUST	3820000	0.039700	MTS
2517783i 52524PBP4	197,189.90	OTH	CA	B	NR	LXS 2007-6 II-M7	LEHMAN XS TRUST	4967000	0.039700	MTS
2517786i 52524PBSD	27,192.00	OTHmj	C	NR	NR	LXS 2007-6 M10	LEHMAN XS TRUST	3090000	0.008800	MTS
2561308i 52524TAF1	49,998,043.68	A	AA3	AAA	NR	LXS 2007-8H AIO	LEHMAN XS TRUST	977135000	0.051168	MTS
2561309i 52524TAG5	773,114.16	OTH	CAA2	BB+	NR	LXS 2007-8H M1	LEHMAN XS TRUST	30342000	0.025480	MTS
2561309i 52524TAH7	439,793.91	OTH	CA	BB	NR	LXS 2007-8H M2	LEHMAN XS TRUST	21913000	0.020070	MTS
2561309i 52524TAJ3	227,442.40	OTH	CA	BB-	NR	LXS 2007-8H M3	LEHMAN XS TRUST	12361000	0.018400	MTS
2561309i 52524TAK0	129,230.00	OTH	C	B	NR	LXS 2007-8H M4	LEHMAN XS TRUST	12923000	0.010000	MTS
2561309i 52524TAL8	50,570.00	OTH	C	CCC	NR	LXS 2007-8H M5	LEHMAN XS TRUST	10114000	0.005000	MTS
2561309i 52524TAM6	39,330.00	OTH	C	CCC	NR	LXS 2007-8H M6	LEHMAN XS TRUST	7866000	0.005000	MTS
2561310i 52524TAN4	163,418.92	OTH	C	CCC	NR	LXS 2007-8H M7	LEHMAN XS TRUST	8428000	0.019390	MTS
2703663i 52524VAS8	1,113,120.00	AAA	AAA	AAA	AAA	LXS 07-15N 4-A2B	LEHMAN XS TRUST	18552000	0.060000	MTS
2703663i 52524VBP3	524,753.33	BBB+	BAA1	AA-	NR	LXS 07-15N M3-I	LEHMAN XS TRUST	8573000	0.061210	MTS
2703668i 52524VBVC	3,373,736.39	BBmm	BA2	NR	BBB	LXS 07-15N M1-II	LEHMAN XS TRUST	66551000	0.050694	MTS
2703668i 52524VBW;	1,054,822.80	Bmm	BA3	NR	BBB	LXS 07-15N M2-II	LEHMAN XS TRUST	26114000	0.040393	MTS
2620578i 52524YAQ6	209,308.40	B	BA3	AA-	NR	LXS 07-12N 1-M3	LEHMAN XS TRUST	5068000	0.041300	MTS
2620578i 52524YAR4	218,829.00	B	B2	A+	NR	LXS 07-12N 1-M4	LEHMAN XS TRUST	5430000	0.040300	MTS
2620579i 52524YAT0	105,342.00	B-	B3	BBB+	NR	LXS 07-12N 1-M6	LEHMAN XS TRUST	3620000	0.039100	MTS
2620579i 52524YAU7	91,586.00	B-	B3	BBB	NR	LXS 07-12N 1-M7	LEHMAN XS TRUST	3620000	0.025300	MTS
2620579i 52524YAV5	80,364.00	OTH	CAA2	BBB-	NR	LXS 07-12N 1-M8	LEHMAN XS TRUST	3620000	0.022200	MTS
2620579i 52524YAW;	71,314.00	OTH	CA	BB+	NR	LXS 07-12N 1-M9	LEHMAN XS TRUST	3620000	0.019700	MTS
2620580i 52524YAX1	995,760.00	BBB+	BAA1	AA+	NR	LXS 07-12N 2-M1	LEHMAN XS TRUST	7376000	0.135000	MTS
2620581i 52524YAY9	553,185.00	BB	BA2	AA	NR	LXS 07-12N 2-M2	LEHMAN XS TRUST	5823000	0.095000	MTS
2620581i 52524YAZ6	104,037.60	B	B2	AA-	NR	LXS 07-12N 2-M3	LEHMAN XS TRUST	1941000	0.053600	MTS
2620582i 52524YBA0	79,309.26	B-	B3	A+	NR	LXS 07-12N 2-M4	LEHMAN XS TRUST	1941000	0.040860	MTS
2620582i 52524YBB8	74,573.22	B-	B3	A	NR	LXS 07-12N 2-M5	LEHMAN XS TRUST	1941000	0.038420	MTS
2620582i 52524YBC6	102,240.71	B-	B3	BBB	NR	LXS 07-12N 2-M6	LEHMAN XS TRUST	2717000	0.037630	MTS
2620582i 52524YBD4	91,296.80	OTH	CA	BB+	NR	LXS 07-12N 2-M7	LEHMAN XS TRUST	2329000	0.039200	MTS
2620582i 52524YBE2	129,658.80	OTH	CA	B+	NR	LXS 07-12N 2-M8	LEHMAN XS TRUST	3882000	0.033400	MTS
2620583i 52524YBG7	711,757.95	A	AA3	AA+	NR	LXS 07-12N 3-M1	LEHMAN XS TRUST	4208000	0.169144	MTS
2620583i 52524YBJ1	90,248.62	BBB+	A3	AA-	NR	LXS 07-12N 3-M3	LEHMAN XS TRUST	1540000	0.058603	MTS
2931073i 52525AAB0	38,982,375.00	AAAmj	NR	AAA	AAAE	LXS 2007-20N A2	LEHMAN XS TRUST	103953000	0.375000	MTS
2931074i 52525AAE4	1,656,172.60	AAmj	NR	AA+	NR	LXS 2007-20N M1	LEHMAN XS TRUST	10090000	0.164140	MTS
2931074i 52525AAF1	584,110.10	AAmj	NR	AA	NR	LXS 2007-20N M2	LEHMAN XS TRUST	5045000	0.115780	MTS
2931074i 52525AAG9	269,672.10	Amj	NR	AA-	NR	LXS 2007-20N M3	LEHMAN XS TRUST	3210000	0.084010	MTS
2931074i 52525AAH7	187,865.79	Amj	NR	A+	NR	LXS 2007-20N M4	LEHMAN XS TRUST	2751000	0.068290	MTS
2763931i 52525BAJ1	1,248,790.15	AA	AA1	AA+	NR	LXS 2007-16N M11	LEHMAN XS TRUST	7383000	0.169144	MTS
2763932i 52525BAK8	968,172.48	AA	AA2	AA	NR	LXS 2007-16N M21	LEHMAN XS TRUST	8016000	0.120780	MTS
2763932i 52525BAL6	342,542.93	A	AA3	AA-	NR	LXS 2007-16N M31	LEHMAN XS TRUST	4841000	0.073808	MTS
2763932i 52525BAN2	205,987.25	A	A2	A	NR	LXS 2007-16N M51	LEHMAN XS TRUST	3797000	0.054250	MTS
2763932i 52525BAP7	193,252.11	BBB+	BAA1	A-	NR	LXS 2007-16N M61	LEHMAN XS TRUST	3797000	0.050896	MTS
2763932i 52525BAQ5	296,481.20	B	B1	BBB	NR	LXS 2007-16N M71	LEHMAN XS TRUST	5966000	0.050200	MTS

2763932	52525BAR3	90,476.10	B-	B3	BBB-	NR	LXS 2007-16N M8I	LEHMAN XS TRUS	2109000	0.042900	MTS
2763933	52525BAT9	4,177,855.42	A	AA3	AA+	NR	LXS 2007-16N M1II	LEHMAN XS TRUS	25453000	0.164140	MTS
2763933	52525BAUE	2,725,924.32	A	A2	AA	NR	LXS 2007-16N M2II	LEHMAN XS TRUS	23544000	0.115780	MTS
2763933	52525BAV4	919,439.22	BBB+	A3	AA-	NR	LXS 2007-16N M3II	LEHMAN XS TRUS	13362000	0.068810	MTS
2763933	52525BAX0	626,755.50	BB	BA1	A	NR	LXS 2007-16N M5II	LEHMAN XS TRUS	12726000	0.049250	MTS
2763934	52525BAZ5	719,041.60	B-	B3	BBB	NR	LXS 2007-16N M7II	LEHMAN XS TRUS	15908000	0.045200	MTS
2763934	52525BBA9	241,157.70	B-	B3	BBB-	NR	LXS 2007-16N M8II	LEHMAN XS TRUS	6363000	0.037900	MTS
2823295	52525DAG:	3,725,895.43	AAmm	NR	AAA	AAA	LXS 07-15N AX	LEHMAN XS TRUST	155245643	0.024000	MTS
2823288	52525DAL2	725,361.70	AAmm	NR	AA	AA	LXS 2007-18N M2	LEHMAN XS TRUS	6265000	0.115780	MTS
2823291	52525DAP3	148,866.41	Amm	NR	A	A	LXS 2007-18N M5	LEHMAN XS TRUS	2723000	0.054670	MTS
2823298	52525DAU2	106.19	AAmm	NR	AAA	AAA	LXS 07-13N 2-AP	LEHMAN XS TRUS	1000	0.106193	MTS
3442617	52525FAF0	154,121.25	AAmm	NR	AAA	AAA	LMT 2008-6 2AIO	LEHMAN MORTGAG	41099000	0.003750	MTS
3442614	52525FAH6	1,289,730.00	AAmm	NR	AAA	AAA	LMT 2008-6 B1	LEHMAN MORTGAG	6614000	0.195000	MTS
3442614	52525FAJ2	404,840.00	Amm	NR	NR	A	LMT 2008-6 B2	LEHMAN MORTGAG	2792000	0.145000	MTS
3442615	52525FAM6	170,850.00	BBmm	NR	NR	BB	LMT 2008-6 B4	LEHMAN MORTGAG	2278000	0.075000	MTS
3442615	52525FAN3	76,780.00	Bmm	NR	NR	B	LMT 2008-6 B5	LEHMAN MORTGAG	1396000	0.055000	MTS
3442617	52525FAP8	125,659.35	NR	NR	NR	NR	LMT 2008-6 B6	LEHMAN MORTGAG	2792430	0.045000	MTS
2703650	52525LAE0	617,046.99	OTH	CAA2	AA+	NR	LXS 2007-14H M1	LEHMAN XS TRUS	20797000	0.029670	MTS
2703651	52525LAG5	278,985.30	OTH	CA	AA	NR	LXS 2007-14H M3	LEHMAN XS TRUS	9946000	0.028050	MTS
2703651	52525LAH3	196,852.43	OTH	CA	AA	NR	LXS 2007-14H M4	LEHMAN XS TRUS	6781000	0.029030	MTS
2703651	52525LAX6	169,999.67	OTH	C	A+	NR	LXS 2007-14H M6	LEHMAN XS TRUS	6781000	0.025070	MTS
2703651	52525LAL4	165,304.35	OTH	C	A	NR	LXS 2007-14H M7	LEHMAN XS TRUS	7685000	0.021510	MTS
2703651	52525LAN0	91,031.50	OTH	C	BBB+	NR	LXS 2007-14H M9	LEHMAN XS TRUS	5425000	0.016780	MTS
2703650	52525LAP5	44,601,435.65	AA	AA1	AAA	NR	LXS 2007-14H AIO	LEHMAN XS TRUS	782152000	0.057024	MTS
2823349	52525PAF8	391,657.59	Amj	NR	AA-	BB	LXS 2007-17H M3	LEHMAN XS TRUS	6687000	0.058570	MTS
2823349	52525PAGE	464,572.05	Amj	NR	AA-	BB	LXS 2007-17H M4	LEHMAN XS TRUS	8095000	0.057390	MTS
2823350	52525PAH4	362,368.53	Amj	NR	A+	BB	LXS 2007-17H M5	LEHMAN XS TRUS	6687000	0.054190	MTS
2823351	52525PAK7	265,501.65	BBB+mj	NR	BBB+	B	LXS 2007-17H M7	LEHMAN XS TRUS	5631000	0.047150	MTS
2823351	52525PAL5	180,952.20	BBBmj	NR	BBB	B	LXS 2007-17H M8	LEHMAN XS TRUS	4218000	0.042900	MTS
3289654	52602E102	495,029.80	NR	[NULL]	[NULL]	[NULL]	LENDER PROCESSING SVCS INC		15010	32.980000	TMS
289175	527288104	2,290,174.90	B-mj	[NULL]	B-	[NULL]	LEUCADIA NATIONAL CORP		58825	38.932000	TMS
3737874	52729N100	7,025,405.56	NR	[NULL]	[NULL]	[NULL]	LEVEL 3 COMMUNICATIONS INC		2344146	2.997000	TMS
1138144	52729NBA7	3,671.13	OTH	CAA2	CCC	[NULL]	LEVEL 3 COMMUNICATIONS 5.25% 12/15/11		430000	0.008538	TMS
1700288	52729NBF6	32,651.56	NR	[NULL]	[NULL]	[NULL]	LEVERETT MASS GO BDS		3675000	0.008888	TMS
2837790	52735PAS6	1,761.62	A	AA3	AA	[NULL]	LEXMARK INTERNATIONAL INC	GO	165000	0.010677	TMS
577492	529771107	1,037,045.74	Bmj	[NULL]	B+	[NULL]	UTS LIBERTY ACQUISITION	CL A	31864	32.546000	TMS
2936375	53015Y206	1,440,000.00	NR	[NULL]	[NULL]	[NULL]	LIBERTY GLOBAL INC	HOLDINGS (	150000	9.603000	TMS
1588318	530555101	442,103.60	NR	[NULL]	NR	[NULL]	LIBERTY MEDIA LLC	CLASS A	14793	29.886000	TMS
5722862	530715AJ0	136,843.20	BB	BA2	BB+	BB	LIBERTY MEDIA CORP		18000000	0.007602	TMS
7486857	530715AN1	248,281.74	BB	BA2	BB+	[NULL]	LIBERTY MEDIA LLC	SR EXCHANG	701000	0.354182	TMS
7964427	530715AR2	2,153,296.20	BB	BA2	BB+	BB	LIBERTY MEDIA LLC CONV BOND 3.125%30I		4486000	0.480004	TMS
1176574	530718AF2	1,598,146.75	BB	BA2	BB+	[NULL]	LIBERTY MEDIA HOLDING	CORPORATI	1682000	0.950147	TMS
1996854	53071M104	4,267,410.98	NR	[NULL]	NR	[NULL]	LIBERTY MEDIA HOLDING	CORPORATI	306655	13.916000	TMS
1996953	53071M302	2,903,027.22	NR	[NULL]	NR	[NULL]	LIBERTY MEDIA CORPORATION	SERIES /	204151	14.220000	TMS
3097438	53071M500	1,294,926.66	NR	[NULL]	NR	[NULL]	LIBERTY MEDIA CORPORATION		54363	23.820000	TMS

1389855153127TKF9	548,987.08	OTH	P1	A-1	[NULL]	[NULL]	CIP LIBERTY STREET FNDING CORP	550000	0.998158	MTS
9234837 532189109	1,431,644.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	LIFE SCIENCES RESEARSHR	40328	35.500000	TMS
1730580153218LAG4	10,695,660.35	B	B1	B	B	B	LIFEPOINT HOSPITALS INC	13043000	0.820031	TMS
2553169153219LAH2	4,792,927.81	Bm	[NULL]	B	[NULL]	[NULL]	LIFEPOINT HOSPITALS INC	5415000	0.885121	TMS
2563942153261M104	69,088.14	NR	[NULL]	NR	[NULL]	[NULL]	LIMELIGHT NETWORKS INC	23262	2.970000	TMS
289496 534187109	3,298,942.62	Bm	[NULL]	B+	[NULL]	[NULL]	LINCOLN NATIONAL CORP-IND	67629	48.780000	TMS
8208523 535555106	6,078,768.52	NR	[NULL]	[NULL]	[NULL]	[NULL]	LINDSAY CORP	73455	82.750000	TMS
26266901535678AC0	278,738.46	NR	[NULL]	[NULL]	[NULL]	[NULL]	LINEAR TECHNOLOGY CORP	308000	0.904955	TMS
26266911535678AD8	4,595,937.50	NR	[NULL]	[NULL]	[NULL]	[NULL]	LINEAR TECHNOLOGY CORP	4775000	0.962500	TMS
11665541535763106	332,302.52	OTHm	[NULL]	C	[NULL]	[NULL]	LINK ENERGY LLC	2529439	0.131374	TMS
18630961536020100	3,970,175.04	NR	[NULL]	[NULL]	[NULL]	[NULL]	LINN ENERGY LLC	261024	15.210000	TMS
453712 537008104	113,852.55	Bm	[NULL]	B	[NULL]	[NULL]	LITTELFUSE INC	3739	30.450000	TMS
425552 538021AC0	1,116,623.34	BBB+	BAA1	BBB+	[NULL]	[NULL]	LITTON INDUSTRIES INC	1000000	1.116623	TMS
8255399 539315FT3	2,577.63	Am	A2	NR	[NULL]	[NULL]	LIVONIA NY CENT SCH DIST	250000	0.010311	TMS
289659 539320101	7,516,128.83	BBB+m	[NULL]	A-	[NULL]	[NULL]	LIZ CLAIBORNE INC	402621	18.668000	TMS
1881435 539830109	9,026,988.21	NR	[NULL]	[NULL]	[NULL]	[NULL]	LOCKHEED MARTIN CORP	79370	113.733000	TMS
25173971540281FK5	522.64	A	A2	AA	[NULL]	[NULL]	LODI CALIF GIO UNI SCH DIST	50000	0.010453	TMS
289895 543182101	782,449.12	Bm	[NULL]	B+	[NULL]	[NULL]	LONGS DRUG STORES CORP	10411	75.156000	TMS
19278831543881106	213,240.69	NR	[NULL]	[NULL]	[NULL]	[NULL]	LORAL SPACE & COMMUNICATIONS	15691	13.590000	TMS
107769115443305G2	2,715.20	AA	AA2	AA	[NULL]	[NULL]	LOS ANGELES CALIF GIO SER A	250000	0.010861	TMS
19693581544339PAE2	1,249.37	Am	AA3	NR	[NULL]	[NULL]	LOS ANGELES CALIF CMNTY REDEV LEASE	117700	0.010615	TMS
28964331544628GA2	1,151.84	NR	[NULL]	NR	[NULL]	[NULL]	LOS ANGELES CA REGL ARPTS IMPTCORP	125000	0.009215	TMS
10774931544644LT2	3,241.08	A	AA3	AA	[NULL]	[NULL]	LOS ANGELES CALIF UNI SCH DIST ELEC	305000	0.010627	TMS
13326741544712VD1	1,750.00	A	Aa3	AA	[NULL]	[NULL]	LOS ANGELES CNTY CALIF MET TRANSN	175000	0.010000	TMS
15028281544735JF2	1,077.94	A	A2	AA	[NULL]	[NULL]	LOS ANGELES CNTY CALIF PUB WKS LEAS	100000	0.010779	TMS
290146 548661107	2,787,915.79	Am	[NULL]	A+	[NULL]	[NULL]	LOWES COMPANIES INC	115994	24.035000	TMS
1695474 549271104	378,244.88	NR	[NULL]	[NULL]	[NULL]	[NULL]	LUBRIZOL CORP	7928	47.710000	TMS
11234981549483AG2	3,785,872.04	B	BA3	BB-	[NULL]	[NULL]	LUCENT TECHNOLOGIES INC	4253000	0.890165	TMS
11234981549483AH0	5,835,488.36	B	BA3	BB-	[NULL]	[NULL]	LUCENT TECHNOLOGIES INC	8104000	0.720075	TMS
13215311549784108	9,363.74	NR	[NULL]	[NULL]	[NULL]	[NULL]	LUFKIN INDUSTRIES INC	117	80.032000	TMS
25104751550021109	90,505.68	NR	[NULL]	NR	[NULL]	[NULL]	LULULEMON ATHLETICA INC	3677	24.614000	TMS
6088782 55027E102	241,147.23	NR	[NULL]	[NULL]	[NULL]	[NULL]	LUMINEX CORP	9767	24.690000	TMS
1708055 552541104	13,071,601.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	M&F WORLDWIDE CORP	295070	44.300000	TMS
3283789 55261F104	5,473,646.72	Am	[NULL]	A	[NULL]	[NULL]	M & T BANK CORP	60821	89.996000	TMS
290320 55262C100	90,836,554.66	NR	[NULL]	NR	[NULL]	[NULL]	MBIA INC	7800477	11.645000	TMS
1162914155266X100	6,308.28	NR	[NULL]	[NULL]	[NULL]	[NULL]	MBIA CAP/CLAYMORE MANAGED	594	10.620000	TMS
4876523 552690109	282,452.08	NR	[NULL]	[NULL]	[NULL]	[NULL]	MDU RESOURCES GROUP INC	10316	27.380000	TMS
567895 552715104	27,601,847.55	B-m	[NULL]	B-	[NULL]	[NULL]	MEMC ELECTRONIC MATERIALS INC	919755	30.010000	TMS
2114433155271SACE	375,000.00	OTHm	NR	CCO	NR	NR	MANM 2008-6	18750000	0.020000	MTS
290420 552727109	29,788.20	NR	[NULL]	[NULL]	[NULL]	[NULL]	MFS CHARTER INCOME TRUST-SBI	4020	7.410000	TMS
1004164155272X102	224,895.05	Bm	[NULL]	B	[NULL]	[NULL]	MFA MORTGAGE INVESTMENTS INC	32359	6.950000	TMS
2249871155275NAF8	11,869,725.00	AA	AA2	AAA	BBB	BBB	MARM 2008-OA2 2A2	22609000	0.525000	MTS
2249504155275NAM1	2,710,000.00	AAA	AAA	AAA	A	A	MASTR ADJUST	5000000	0.542000	MTS
3626730 552953101	5,347,388.34	NR	[NULL]	[NULL]	[NULL]	[NULL]	MGM MIRAGE	173895	30.733000	TMS
3577654 55305B101	8,996.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	M/I HOMES INC	400	22.490000	TMS

2224725:55348A102	50,163.12	NR	[NULL]	[NULL]	[NULL]	[NULL]	MRU HOLDINGS INC	SHR	USD	119436	0.420000	TMS
8358873:553530106	76,585.50	NR	[NULL]	[NULL]	[NULL]	[NULL]	MSC INDUSTRIAL DIRECT CO-A			1550	49.410000	TMS
8052061:553531104	99,581.25	NR	[NULL]	[NULL]	[NULL]	[NULL]	MSC-SOFTWARE CORP			8475	11.750000	TMS
2879447:55354G100	4,391,469.04	NR	[NULL]	NR	[NULL]	[NULL]	MSC INC	CL A		195524	22.460000	TMS
6397521:553829102	276,445.84	NR	[NULL]	[NULL]	[NULL]	[NULL]	MVC CAPITAL INC	SHR	USD	18479	14.930000	TMS
519220:554382101	689,937.36	Bmj	[NULL]	B	[NULL]	[NULL]	MACERICH CO			10479	65.840000	TMS
2172709:554489104	3,484,361.99	Bmj	[NULL]	B	[NULL]	[NULL]	MACK-CALI REALTY CORP			92497	37.670000	TMS
1436490:55608B105	474,270.65	NR	[NULL]	[NULL]	[NULL]	[NULL]	MACQUARIE INFRASTRUCTURE		US	31513	15.050000	TMS
1218172:559079207	7,976,791.62	NR	[NULL]	NR	[NULL]	[NULL]	MAGELLAN HEALTH SERVICES INC			190878	41.790000	TMS
1895220:55907R108	49,068,344.48	NR	[NULL]	[NULL]	[NULL]	[NULL]	MAGELLAN MIDSTREAM HLP		NPV	2924216	16.780000	CHASE
1167767:559080106	10,620,997.92	NR	[NULL]	[NULL]	[NULL]	[NULL]	MAGELLAN MIDSTREAM PARTNERS			334836	31.720000	TMS
8092789:559181102	109,421.42	NR	[NULL]	NR	[NULL]	[NULL]	MAGMA DESIGN AUTOMATION INC			24567	4.454000	TMS
8285344:560904AF1	20,077.53	BBB+	A3	A-	[NULL]	[NULL]	***MALAYSIA	NOTES		1815000	0.011062	TMS
6422941:561911108	36,029.33	NR	[NULL]	[NULL]	[NULL]	[NULL]	MANAGED HIGH YIELD PTRUST		NPV	18289	1.970000	TMS
1363978:563771104	58,262.40	NR	[NULL]	[NULL]	[NULL]	[NULL]	MANNATECH INC			16320	3.570000	TMS
8987384:564563104	238,735.87	NR	[NULL]	[NULL]	[NULL]	[NULL]	MANTECH INTERNATIONAL	NASHR	US	4527	52.736000	TMS
2261758:564759QB7	24,690.97	BBB+	A2	A-	[NULL]	[NULL]	MANUFACTURERS & TRADERS TR CO	BUFI		45000	0.548688	TMS
9105180:565849106	15,332,582.83	NR	[NULL]	[NULL]	[NULL]	[NULL]	MARATHON OIL CORP			385893	39.742000	TMS
2808858:565849AD8	1,808,574.22	BBB+	BAA1	NR	[NULL]	[NULL]	MARBLEHEAD MASS GO SCH BDS	GO	WHOLE	1888000	0.957931	TMS
2838308:566081PQ2	2,404.44	AAmj	NR	NR	[NULL]	[NULL]	MARINE PRODUCTS CORP	SHR	US	225000	0.010686	TMS
7768402:568427108	127,015.20	NR	[NULL]	[NULL]	[NULL]	[NULL]	MARINER ENERGY INC	SHR	USD	13806	9.200000	TMS
1926942:568457305	576,210.10	NR	[NULL]	[NULL]	[NULL]	[NULL]	MARKET VECTORS ETF TRUST	GOLD MI		26014	22.150000	TMS
2014409:57060U100	3,279,897.75	NR	[NULL]	[NULL]	[NULL]	[NULL]	MARKET VECTORS RUSSIA ETF			96755	33.899000	TMS
2786222:57060U506	1,684.90	NR	[NULL]	[NULL]	[NULL]	[NULL]	MARKET VECTORS ETF TR	COAL ETF		58	29.050000	TMS
2983208:57060U837	6,986,674.29	NR	[NULL]	[NULL]	[NULL]	[NULL]	MARKWEST ENERGY PARTNERS LP			220532	31.881000	TMS
1461782:570759100	13,675,593.15	NR	[NULL]	[NULL]	[NULL]	[NULL]	C/P MARRIOTT INTL INC 4.2			569105	24.030000	CHASE
3416012:57163RJV6	238,763.18	A2	P2	A2	[NULL]	[NULL]	MARSH & MCLENNAN COSORD		US	289000	0.999181	MTS
1591624:571748102	1,197,821.14	NR	[NULL]	[NULL]	[NULL]	[NULL]	MARSHALL & ILSLEY CORPORATION NEW			36067	33.211000	TMS
2876100:571837103	8,843,575.05	Amj	[NULL]	A	[NULL]	[NULL]	MARTEK BIOSCIENCES CSHR		USC	402438	21.975000	TMS
3578039:572901106	522,186.80	NR	[NULL]	B+	[NULL]	[NULL]	MARTIN MARIETTA MATERIALS INC			16018	32.600000	TMS
523734:573284106	3,211,804.42	Bmj	[NULL]	NR	[NULL]	[NULL]	MARVEL ENTERTAINMENTSHR		US	27731	115.820000	TMS
555982:57383T103	540,276.86	NR	[NULL]	NR	[NULL]	[NULL]	MARYLAND ST G/O RFDG	RMD	5.00	15034	35.937000	TMS
1434555:574192WNI	4,586.86	AAAmj	[NULL]	AAA	[NULL]	[NULL]	MASHPEE MASS REF GO BDS SERIESGO			427500	0.010730	TMS
3003267:574750HE7	1,625.55	AAmj	NR	AA+	[NULL]	[NULL]	MASSACHUSETTS MUN WHSL ELEC COPW			150000	0.010837	TMS
2839310:575765WFI	1,046.70	A	A2	AA	[NULL]	[NULL]	MASSACHUSETTS ST G/O RFDG	SER-A		100000	0.010467	TMS
1888922:575827EF3	1,071.96	AA	AA2	AA	[NULL]	[NULL]	MASSACHUSETTS ST G/O CONS	LN-SER		100000	0.010720	TMS
1063903:57582NGS	1,389.49	AAAmj	[NULL]	AAA	[NULL]	[NULL]	MASSACHUSETTS ST G/O RFDG	SER D		130400	0.010656	TMS
1407138:57582NJ30	1,071.84	AAAmj	[NULL]	AAA	[NULL]	[NULL]	MASSACHUSETTS ST DEV FIN AGY R REV			100000	0.010718	TMS
2838307:57582PAB6	1,865.22	AAA	AAA	AAA	[NULL]	[NULL]	MASSACHUSETTS ST DEV FIN AGY R REV	BONDS-SAI		175000	0.010658	TMS
2838311:57583F7C9	1,084.05	AAA	AAA	AAA	[NULL]	[NULL]	MASSACHUSETTS ST DEV FIN AGY HIGHE			100000	0.010841	TMS
6114437:57583FQK	10,000.02	A	A2	AA	[NULL]	[NULL]	MASSACHUSETTS ST HEALTH & EDL FACS			10000	1.000002	TMS
3003266:57584NAP	2,422.03	BBB+Amj	NR	A-	[NULL]	[NULL]	MASSACHUSETTS ST HEALTH & EDL FACS			250000	0.009688	TMS
1369973:57585JT84	500.00	A	A2	AA	[NULL]	[NULL]	MASSACHUSETTS ST HSG FIN AGY	HSG SI		50000	0.010000	TMS
3014386:57585KCC	2,555.33	AA	AA2	AA	[NULL]	[NULL]	MASSACHUSETTS ST HSG FIN AGY	HSG SI		250000	0.010221	TMS
2108247:57586PFV3	1,002.27	AA	AA2	AA	[NULL]	[NULL]	MASSACHUSETTS ST HSG FIN AGY	HSG SI		100000	0.010023	TMS

2838309	575930SV5	753.10	A	AA3	AA-	[NULL]	MASSACHUSETTS ST HSG FIN AGY H HSG	75000	0.010041	TMS
1528564	576049J76	2,072.94	AA	AA2	AA	[NULL]	MASSACHUSETTS ST WTR RES AUTH SER	200000	0.010365	TMS
2640906	576049PE4	1,402.85	AA	AA2	AA	[NULL]	MASSACHUSETTS WTR RESOURCES AUT	125000	0.011223	TMS
2833008	576049PF82	998.28	AAA	AAA	AAA	[NULL]	MASSACHUSETTS ST WTR POLLUTN APOC	90000	0.011092	TMS
2110686	576049PRT3	1,922.30	AAA+mj	[NULL]	AAA	[NULL]	MASSACHUSETTS ST WTR POLLUTN ABAT	185000	0.010391	TMS
1655212	576206106	6,302.995.14	NR	[NULL]	[NULL]	[NULL]	MASSEY ENERGY CO SHR USD	172770	36.482000	TMS
1957283	57636Q104	15,138.712.99	NR	[NULL]	NR	[NULL]	MASTERCARD INC	72637	208.416000	TMS
1285918	576433KT2	2,017.318.87	AAA	AAA	AAA	NR	MARM 2004-3 3A3	2250152	0.896526	MTS
1927442	576433LQU3	840,000.00	AAA	AAA	AAA	NR	MABS 2006-HE1 A4	1200000	0.700000	MTS
2018221	57645RAB7	20,090.47	B	B1	AAA	NR	MARM 2007-HF1 A2	173488	0.115803	MTS
1644832	577729AE6	5,297.269.14	BB+mj	[NULL]	BB+	[NULL]	MAXTOR CORP	5853191	0.905022	TMS
291471	57772K101	23,482.817.82	Bm	[NULL]	B+	[NULL]	MAXIM INTEGRATED PRODUCTS INC	1261161	18.620000	TMS
1283996	577776107	435,607.50	NR	[NULL]	[NULL]	[NULL]	MAXYGEN INC	90375	4.820000	TMS
2198203	577933104	106,595.28	B-mj	[NULL]	B-	[NULL]	MAXIMUS INC	2838	37.560000	TMS
2838309	579160DF6	2,613.43	AAA	AAA	AAA	[NULL]	MC ALLEN TEX WTRWKS & SWR SYS WATE	250000	0.010464	TMS
291597	580135101	16,527.136.32	BBB+mj	[NULL]	A-	[NULL]	MCDONALDS CORP	258495	63.936000	TMS
291611	580645109	3,610.861.45	NR	[NULL]	NR	[NULL]	MCGRAW HILL COMPANIES INC	50869	39.737000	TMS
562505	58155Q103	3,157.374.78	NR	[NULL]	NR	[NULL]	MCKESSON CORP SHR USD	57204	55.195000	TMS
291644	583334107	508,201.44	B-mj	[NULL]	B-	[NULL]	MEADWESTVACO CORP SHR USI	20988	24.213905	TMS
1927780	583840103	2,401,194.48	NR	[NULL]	[NULL]	[NULL]	MECHEL 1 ADR REPR 01.00 SHR	113478	21.160000	TMS
9700714	58405U102	446,875.13	NR	[NULL]	NR	[NULL]	MEDCO HEALTH SOLUTIONS INC	9228	48.426000	TMS
881980	584631AW!	48,000.00	A	A2	AA	NR	UNIVERSITY MEDICAL ASSOC-SAVRS	4800000	0.010000	TMS
1112053	584631AX3	30,000.00	A	A2	AA	[NULL]	12 C NIA DATE VS SAVERS-RAJCT NT OBLK	3000000	0.010000	TMS
1708309	584631J304	123,309.32	NR	[NULL]	[NULL]	[NULL]	MEDICAL PROPERTIES TRUST INC	11129	11.080000	TMS
6710711	584688105	224,944.29	NR	[NULL]	NR	[NULL]	MEDICINES CO	8937	25.170000	TMS
6269703	58500P107	705,990.82	NR	[NULL]	NR	[NULL]	MEDIS TECHNOLOGIES LTD	323849	2.180000	TMS
1607857	58501N101	5,018,467.32	NR	[NULL]	NR	[NULL]	MEDIVATION INC	177582	28.260000	TMS
2116488	585055ALO	46,854.45	A	A1	AA-	[NULL]	MEDTRONIC INC	4527000	0.010350	TMS
317824	587118100	6,251,601.50	Bm	[NULL]	B+	[NULL]	MENS WEARHOUSE INC (THE)	257798	24.250000	TMS
2717206	58733R102	484,103.88	NR	[NULL]	NR	[NULL]	MERCADOLIBRE INC	17082	28.340000	TMS
463155	588056101	133,248.40	OTH+mj	[NULL]	C	[NULL]	MERCER INTERNATIONAL INC	30988	4.300000	TMS
291992	589331107	41,635,565.62	Bm	[NULL]	B+	[NULL]	MERCK & CO INC	1337474	31.130000	CHASE
1012977	589333NAW	7,406.33	A	AA3	AA-	AA-	MERCK & CO INC MEDIUM TERM N	750000	0.009875	TMS
292006	589400100	2,441,652.00	Bm	[NULL]	B+	[NULL]	MERCURY GENERAL CORP NEW	42836	57.000000	TMS
292010	589433101	1,020,435.48	BBB+mj	[NULL]	A-	[NULL]	MEREDITH CORP	34638	29.460000	TMS
1277292	5899295V6	100,682.64	AAA	AAA	AAA	[NULL]	MLCC 2003-G A1 MLCC MORTGAGE	150000	0.671218	MTS
292142	590188108	60,567,656.60	BBB+mj	[NULL]	A-	[NULL]	MERRILL LYNCH & CO INC	2743845	22.074000	TMS
1435302	590188W46	52,912,576.08	A	A2	A+	A+	MERRILL LYNCH & CO INC	57096000	0.926730	TMS
2718266	59018YJ36	701.11	A	A2	A	A+	MERRILL LYNCH & CO INC	75000	0.009348	TMS
1339711	59018YTZ4	4,150.12	A	A2	A	A+	MERRILL LYNCH & CO INC	500000	0.008300	TMS
1338522	59020UEV3	2,872,800.54	AAA	AAA	AAA	AAA	MLCC 2004-HB1 A3 MLCC MORTGAG	3134053	0.916641	MTS
2174232	59022QAE2	3,000,000.00	A	AAA	A	NR	MLMI 2006-HE5 A2D MERRILL LYNCH	10000000	0.300000	MTS
2227800	59023NAL2	180,287.40	B	B2	B	NR	MLMI 2006-AF2 BV1 MERRILL LYNCH	1851000	0.097400	MTS
2454450	59024FAF6	46,737.60	OTH	CAA2	B	NR	MANA 2007-A2 A3D MERRILL LYNCH	403595	0.115803	MTS
2564128	59024VAF6	5,627,475.00	AAA	AAA	AAA	NR	FFMER 2007-3 A2B MERRILL LYNCH	7940000	0.708750	MTS

22261421	591018809	392,168.40	NR	[NULL]	[NULL]	NR	[NULL]	METABOLIX INC	42627	9,200,000	CHASE
202294	591520200	16,485.36	Bmj	[NULL]	[NULL]	B	[NULL]	METHODE ELECTRONICS INC	1844	8,940,000	TMS
3453998	59156R108	20,695,047.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	METLIFE INC	355585	58,200,000	TMS
1580912	59156R504	103,817.62	BBBmj	[NULL]	[NULL]	BBB	[NULL]	METLIFE INC	8023	12,940,000	TMS
1583681	59156R603	135,208.98	BBBmj	[NULL]	[NULL]	BBB	[NULL]	METLIFE INC	8077	16,740,000	TMS
2435262	591688104	-	OTHmj	[NULL]	[NULL]	D	[NULL]	METROMEDIA FIBER NETWORK INC	330205	-	
1218472	5925974F2	1,294.93	A	AA3	AA3	AA	[NULL]	METROPOLITAN TRANSN AUTH N Y SVC C	128300	0,010093	TMS
1003862	59259NKZ5	517.53	AAA	AAA	AAA	AAA	[NULL]	METROPOLITAN TRANSN AUTH N Y DEDIC	50000	0,010351	TMS
3053577	59259R5H3	1,047.78	A	A2	A	A	[NULL]	METROPOLITAN TRANSN AUTH N Y R TRAI	100000	0,010478	TMS
2623512	59259RX41	1,336.19	A	A2	A	A	[NULL]	METROPOLITAN TRANSN AUTH N Y TRANS	125000	0,010690	TMS
1077872	5926863YV4	2,692.90	AA	AA2	AAA	AAA	[NULL]	METROPOLITAN WTR DIST SOUTHN CALIF	250000	0,010772	TMS
6088847	592688105	118,536.60	NR	[NULL]	[NULL]	[NULL]	[NULL]	METTLER-TOLEDO INTERNATIONAL	1169	101,400,000	TMS
1932414	593490GRC	500.88	NR	NR	NR	NR	[NULL]	MIAMI FLA SPL OBLIG G/O RFDG-SER C	49700	0,010078	TMS
3449579	59445RL72	746,886.48	A2	P2	A2	A2	[NULL]	C/P MICHIGAN CONSOLIDATED GAS	750000	0,995849	MTS
1126540	59465MJZ9	503.17	A	A2	AA	AA	[NULL]	MICHIGAN ST HSG DEV AUTH RENTAL H	50000	0,010063	TMS
292478	594918104	8,274,586.32	Bmj	[NULL]	[NULL]	B+	[NULL]	MICROSOFT CORP	336776	24,570,000	TMS
1895977	594960106	670,786.05	OTHmj	[NULL]	[NULL]	C	[NULL]	MICROVISION INC-WASH	306296	2,190,000	TMS
1896078	595017104	1,053,502.50	Bmj	[NULL]	[NULL]	B+	[NULL]	MICROCHIP TECHNOLOGY INC	36965	28,500,000	TMS
3156066	595017AB0	1,500,083.23	NR	[NULL]	[NULL]	[NULL]	[NULL]	MICROCHIP TECHNOLOGY INC	1500000	1,000,055	TMS
292529	595112103	267,204.24	B-mj	[NULL]	[NULL]	B-	[NULL]	MICRON TECHNOLOGY INC	62724	4,260,000	TMS
2541658	595112AH6	471,750.06	Bmj	[NULL]	[NULL]	BB-	[NULL]	MICRON TECHNOLOGY INC	890000	0,530,056	TMS
292542	595137100	1,063,998.49	Bmj	[NULL]	[NULL]	B	[NULL]	MICROSEMI CORP	40332	26,381,000	TMS
1932826	59518V102	77,979.72	NR	[NULL]	[NULL]	[NULL]	[NULL]	MICRUS ENDOVASCULAR CORP	5772	13,510,000	TMS
1673875	595635103	37,511,883.99	NR	[NULL]	[NULL]	[NULL]	[NULL]	MIDCAP SPDR TRUST SERIES 1	266736	140,633,000	TMS
612110	598148104	85,453.90	OTHmj	[NULL]	[NULL]	C	[NULL]	MIDWAY GAMES INC	35905	2,380,000	TMS
4908817	600544100	591,957.96	NR	[NULL]	[NULL]	B	[NULL]	HERMAN MILLER INC	22121	26,760,000	TMS
292721	601073109	2,272,789.31	Bmj	[NULL]	[NULL]	[NULL]	[NULL]	MILLIPORE CORP	32763	69,370,000	TMS
2117575	601073AD1	3,465,393.75	Bmj	[NULL]	[NULL]	BB-	[NULL]	MILLIPORE CORP	3500000	0,990,113	TMS
2026857	60443P103	4,170,313.80	NR	[NULL]	[NULL]	AAA	[NULL]	MINRAD INTERNATIONAL INC	4633882	0,900,000	TMS
2783285	606301FY0	1,043.98	AAA	AAA	AAA	AAA	[NULL]	MISSOURI ST G/O RFDG-FOURTH STBLDG-	100000	0,010440	TMS
1067338	606907AJ2	8,450.00	A	A2	AA	AA	NR	UNION ELECTRIC SAVRS	845000	0,010000	TMS
542183	60740F105	294,779.44	Bmj	[NULL]	[NULL]	B+	[NULL]	MOBILE MINI INC	12022	24,520,000	TMS
3221488	607828100	224,344.52	NR	[NULL]	[NULL]	[NULL]	[NULL]	MODINE MANUFACTURING CO	14818	15,140,000	TMS
2370785	60852M104	4,338,339.75	NR	[NULL]	[NULL]	[NULL]	[NULL]	MOLECULAR INSIGHT PHSHR	642717	6,750,000	CHASE
1062163	60855R100	21,725.55	NR	[NULL]	[NULL]	NR	[NULL]	MOLINA HEALTHCARE INC	693	31,350,000	TMS
1483549	60871R209	5,860,772.52	NR	[NULL]	[NULL]	NR	[NULL]	MOLSON COORS BREWING CO-B	121016	48,595,000	TMS
1262043	608771100	88,623.60	NR	[NULL]	[NULL]	B	[NULL]	MOMENTA PHARMACEUTICALS INC	5980	14,820,000	TMS
2967915	60877UJA6	18,535,912.50	B-	B3	B	B	[NULL]	MOMENTIVE PERFORMANCE MATLS TGG S	21005000	0,882,500	TMS
475427	609027107	11,817.68	Bmj	[NULL]	[NULL]	B	[NULL]	MONARCH CASINO & RESORT INC	898	13,160,000	TMS
1137964	60954PBE3	502.17	A	AA3	AA	AA	[NULL]	MONMOUTH CNTY N J IMPT AUTH LEASE I	50000	0,010043	TMS
6228491	60975U108	89,741.60	NR	[NULL]	[NULL]	NR	[NULL]	MONOGRAM BIOSCIENCES INC	112177	0,800,000	TMS
8483099	610755YG9	947.58	BBB-mj	BAA3	NR	NR	[NULL]	MONROE CNTY N Y IDA REV	98300	0,009640	TMS
2839766	61213EPF4	72,500.00	A	Aa3	AA	AA	[NULL]	MONTANA ST HLTH FAC AUTH HOSP REV S	7250000	0,010000	TMS
5917813	615369105	6,694,354.35	NR	[NULL]	[NULL]	[NULL]	[NULL]	MOODYS CORP	185882	36,014,000	TMS
422842	616880BJ8	504.62	A	AA3	A+	A+	[NULL]	MORGAN J P & CO	50000	0,010092	TMS

4659575	616988101	360,390.82	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	MORGAN STANLEY EASTERN EUROPE FUN	20582	17,510,000	TMS
28823451	6174462T5	708.98	A	A1	[NULL]	A+	[NULL]	AA-	[NULL]	MORGAN STANLEY	75000	0,009453	TMS
3207040	617446448	12,196,179.33	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	MORGAN STANLEY	560615	21,755,000	TMS
6669283	61745P791	17,438.24	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	MORGAN STANLEY INSURTRUST	1493	11,680,000	TMS
21097566	61745SAK6	4,500,000.00	AAmm	NR	[NULL]	AA+	[NULL]	AAA	[NULL]	MSC 2006-XLF G	5000000	0,900,000	MTS
21097561	61745SAL4	12,320,000.00	Amm	NR	[NULL]	A+	[NULL]	AA+	[NULL]	MORGAN STANLEY	14000000	0,880,000	MTS
11011691	617462205	85,550.10	BBB+mm	[NULL]	[NULL]	A-	[NULL]	[NULL]	[NULL]	MORGAN STANLEY CAPITAL TRT IV 6.25%	8598	9,550,000	TMS
1199794	617468206	130,662.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	MORGAN STANLEY CAP TRUST V 5.75% C	11900	10,980,000	TMS
2187012	617468103	391,460.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	MORGAN STANLEY CHINA A SHARE FUND	14800	26,450,000	TMS
24392721	617477104	5,503,018.32	NR	[NULL]	[NULL]	NR	[NULL]	[NULL]	[NULL]	MORGAN STANLEY EMERGING MARKET	443593	12,240,000	TMS
19649761	61748W10E	258,174.27	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	MORGANS HOTEL GROUP CO	20871	12,370,000	TMS
28416901	61748WAA1	15,150.00	NR	[NULL]	[NULL]	NR	[NULL]	[NULL]	[NULL]	MORGANS HOTEL GROUP CO	2000000	0,007575	TMS
24717351	61753JAQ2	2,399,064.13	BBBmm	NR	[NULL]	BBB	[NULL]	BBB	[NULL]	MSC1	9345000	0,256722	MTS
24319911	61753VAB8	462,000.00	AAA	AAA	[NULL]	AAA	[NULL]	NR	[NULL]	MORGAN STANLEY CA	525000	0,880,000	MTS
16033581	617700109	658,206.71	NR	[NULL]	[NULL]	NR	[NULL]	[NULL]	[NULL]	MSCAC 2007-HE4 A2A	11407	57,702,000	TMS
2356154	61910DBF8	14,312,527.24	AAAmm	NR	[NULL]	NR	[NULL]	AAA	[NULL]	MORTGAGE CAP:241875454	11407	0,060,000	MTS
13871491	61913PAA0	10,852,270.00	AAA	AAA	[NULL]	AAA	[NULL]	NR	[NULL]	MORTGAGEIT TRUS	15178000	0,715,000	MTS
17185871	61915RAUC	603,060.07	AAA	AAA	[NULL]	AAA	[NULL]	NR	[NULL]	MORTGAGEIT TRUS	875000	0,689212	MTS
17185901	61915RBA3	600,000.00	Amm	NR	[NULL]	A+	[NULL]	NR	[NULL]	MORTGAGEIT TRUS	2000000	0,300,000	MTS
293406	620076109	6,226,077.45	Bmm	[NULL]	[NULL]	B	[NULL]	[NULL]	[NULL]	MOTOROLA INC	877283	7,097,000	TMS
293481	624756102	641,440.80	Bmm	[NULL]	[NULL]	B	[NULL]	[NULL]	[NULL]	MOTEL INDUSTRIES INC	22428	28,600,000	TMS
9903248	625453105	393,065.36	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	MULTIMEDIA GAMES INC	96104	4,090,000	TMS
293624	628530107	2,369,458.75	BBB+mm	[NULL]	[NULL]	A-	[NULL]	[NULL]	[NULL]	MYLAN INC	201536	11,757,000	TMS
24097321	628530AG2	35,019.13	Bmm	[NULL]	[NULL]	B+	[NULL]	[NULL]	[NULL]	MYLAN LABS INC	4446874	0,007875	TMS
34519561	628530AH0	2,565,610.42	NR	NR	[NULL]	NR	[NULL]	[NULL]	[NULL]	MYLAN INC	2500000	1,026244	TMS
2838001	628782104	15,640,196.24	NR	[NULL]	[NULL]	NR	[NULL]	[NULL]	[NULL]	NBTY INC	557543	28,052,000	TMS
449554	628852105	352,016.72	Bmm	[NULL]	[NULL]	B	[NULL]	[NULL]	[NULL]	NCI BUILDING SYSTEMS INC	9496	37,070,000	TMS
5429288	628891103	5,443,335.11	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	***NDS GROUP PLC SPONSORED AT	96223	56,570,000	TMS
14085431	62912R107	57,597.20	NR	[NULL]	[NULL]	NR	[NULL]	[NULL]	[NULL]	NGP CAPITAL RESOURCES COMPANY	3704	15,550,000	TMS
10485981	62913F201	31,913,445.20	NR	[NULL]	[NULL]	NR	[NULL]	[NULL]	[NULL]	NII HOLDINGS INC	799435	39,920,000	TMS
2766425	62913FAJ1	6,343,417.32	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NII HDGS INC	8340000	0,763602	TMS
4920480	62914B100	810,764.97	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NIC INC	112139	7,230,000	TMS
1435321	629377508	13,183,620.11	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	DO NOT USE NRG ENERGY INC	486301	27,110,000	TMS
513452	62944T105	321,179.64	Bmm	[NULL]	[NULL]	B+	[NULL]	[NULL]	[NULL]	NVR INC	534	601,460,000	TMS
1696520	629484106	257,466.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NYMAGIC INC	10956	23,500,000	TMS
24580851	629491101	2,723,142.86	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NYSE EUROEXT	86934	40,684,000	TMS
31113731	629568AN6	464,375.00	BBB+mm	[NULL]	[NULL]	BBB+	[NULL]	A-	[NULL]	NABORS INDUSTRIES INC	50000000	0,009288	TMS
21473281	629568AP1	27,016,006.09	BBB+mm	[NULL]	[NULL]	BBB+	[NULL]	[NULL]	[NULL]	NABORS INDS INC	28694875	0,941492	TMS
22675581	62963PAA3	43,021.88	A	AA2	[NULL]	A+	[NULL]	[NULL]	[NULL]	NAKILAT INC 6.067% 20331231 SERIES# 144	5000000	0,008604	TMS
14066631	62965Q101	4,492,723.88	NR	[NULL]	[NULL]	NR	[NULL]	[NULL]	[NULL]	NALCO HOLDING COMPANY	221644	20,270,000	TMS
2726471	63009F105	178,000.00	NR	[NULL]	[NULL]	NR	[NULL]	[NULL]	[NULL]	NANOSPHERE INC	20000	8,900,000	CHASE
8046680	63035LAL4	2,578.85	A	A1	[NULL]	AA-	[NULL]	[NULL]	[NULL]	NAPA CNTY CALIF FLOOD PROTN & WATER	250000	0,010315	TMS
14094671	631103108	6,044,489.20	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NASDAQ OMX GROUP/THE	210170	28,760,000	TMS
8255438	631663BM2	2,502.00	AA	AA2	[NULL]	AAA	[NULL]	[NULL]	[NULL]	NASSAU CNTY N Y INTERIM FIN AUTH G/O	250000	0,010008	TMS
18544391	632381208	186,632.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NATIONAL COAL CORP	27772	6,000,000	TMS

6284288	632525AD3	539.71	A	AA2	AA-	AA-	NATIONAL AUSTRALIA BANK	51400	0.010500	TMS
1665432	635017106	52,147.55	NR	[NULL]	[NULL]	[NULL]	NATIONAL BEVERAGE COSHR	5495	9.490000	TMS
1584219	635405AR4	12,708.15	BBB+	A3	A-	[NULL]	NATIONAL CITY CORP	1625000	0.007820	TMS
3111373	635405AW	14,903.13	BBB+	A3	A-	A	NATIONAL CITY CORP	2510000	0.005938	TMS
1904913	63633D104	536,770.50	Bmj	[NULL]	B	[NULL]	NATIONAL HEALTH INVESTORS INC	16023	33.500000	TMS
1661402	637138108	550,305.00	NR	[NULL]	B+	[NULL]	NATIONAL PENN BANCSHR	31446	17.500000	TMS
1993535	637417106	1,008,434.13	Bmj	[NULL]	B+	[NULL]	NATIONAL RETAIL PROPERTIES INC	42141	23.930000	TMS
4181917	637640103	8,123,101.84	NR	[NULL]	B+	[NULL]	***NATIONAL SEMICONDUCTOR CORP	485614	17.446000	TMS
2023239	638612101	36,050,000.00	Bmj	[NULL]	B+	[NULL]	NATIONWIDE FINANCIAL SERVICES INC-CL	700000	51.500000	TMS
1334680	638620302	7,029.79	NR	[NULL]	[NULL]	[NULL]	NATIONWIDE HEALTH PTYS INC	47	149.570000	TMS
3044879	638904102	203,306.11	NR	[NULL]	[NULL]	[NULL]	NAVIGATORS GROUP INC	3389	59.990000	TMS
1397389	63900P103	7,980,231.60	NR	[NULL]	[NULL]	[NULL]	NATURAL RESOURCE PARTNERS LP	312705	25.520000	TMS
4999358	63935N107	94,836.88	NR	[NULL]	[NULL]	[NULL]	NAVIGANT CONSULTING INC	4658	20.360000	TMS
1155567	639672XJ8	950,000.00	AAA	Aaa	AAA	[NULL]	NEBRASKA INVT FIN AUTH-SFMR	950000	1.000000	MTS
527340	640268108	59,061.36	NR	[NULL]	NR	[NULL]	NEKTAR THERAPEUTICS SHR	15222	3.880000	CHASE
1842404	640268AH1	44,083.28	NR	[NULL]	[NULL]	[NULL]	NEKTAR THERAPEUTICS SUB NT	87000	0.505704	TMS
584236	640522108	1,584,073.96	OTHmj	[NULL]	C	[NULL]	NEOSE TECHNOLOGIES INC	5657407	0.280000	TMS
294610	641069406	1,881.47	NR	[NULL]	[NULL]	[NULL]	NESTLE SA 1 ADR REPR	43	43.755000	TMS
1102782	641074505	990.05	NR	[NULL]	NR	[NULL]	NESTOR INC NEW	19801	0.050000	TMS
577876	64110D104	10,919,283.39	Bmj	[NULL]	B	[NULL]	NETAPP INC SHR	534473	20.430000	TMS
9377001	64110L106	95,811.38	NR	[NULL]	[NULL]	[NULL]	NETFLIX INC SHR	3088	31.027000	TMS
4957251	64115T104	8,399,293.32	NR	[NULL]	NR	[NULL]	NETSCOUT SYS INC	756012	11.110000	TMS
2945141	64118Q107	1,294,358.82	NR	[NULL]	NR	[NULL]	NETSUITE INC	77846	16.870000	TMS
1015575	64123C101	93,918.20	NR	[NULL]	[NULL]	[NULL]	NEUBERGER BERMAN CALIFORNIA INTER	7820	12.010000	TMS
1025602	64124K102	92,642.59	NR	[NULL]	[NULL]	[NULL]	NEUBERGER BERMAN NEW YORK INTER	7851	11.800100	TMS
1025602	64124P101	94,894.34	NR	[NULL]	[NULL]	[NULL]	NEUBERGER BERMAN INTERMEDIATE MUN	7862	12.070000	TMS
595759	64125C109	122,884.87	OTHmj	[NULL]	C	[NULL]	NEUROCRINE BIOSCIENCES INC	25358	4.846000	TMS
1136909	64126L108	61,837.12	Amj	[NULL]	A	[NULL]	NEUBERGER BERMAN INCOME OPPOR	8936	6.920000	TMS
1642847	64126X201	2,859,516.54	NR	[NULL]	[NULL]	[NULL]	NEUSTAR INC-CLASS A	143478	19.930000	TMS
1257793	64127J102	93,870.26	NR	[NULL]	[NULL]	[NULL]	NEUBERGER BERMAN DIVIDEND ADVAN	7106	13.210000	TMS
1189156	64190A103	311,582.00	NR	[NULL]	[NULL]	[NULL]	NEUBERGER BERMAN REAL EST SECUR	45920	6.787500	TMS
2633843	645916R74	740.06	BBB	BAA2	BBB	[NULL]	NEW JERSEY ECONOMIC DEV AUTH REV C	75000	0.009867	TMS
3244250	646046JZ6	654.64	A	AA3	AA	[NULL]	NEW JERSEY ST CTFES PARTN SER AR/MID	50600	0.010803	TMS
1137955	64605KT59	1,095.23	BBB+	A3	BBB+	[NULL]	NEW JERSEY ST EDL FACS AUTH REV RFI	108500	0.010498	TMS
2265010	64711RBF2	1,049.78	AA	AA2	AA+	[NULL]	NEW MEXICO FIN AUTH ST TRANSN REV-SI	100000	0.010498	TMS
2149797	647581107	190,645.00	NR	[NULL]	[NULL]	[NULL]	***NEW ORIENTAL EDUCATION AND TECHN	2933	65.000000	TMS
7178059	649445103	475,367.09	Bmj	[NULL]	B+	[NULL]	NEW YORK COMMUNITY BANCORP INC	25931	18.332000	TMS
1285858	649660QB6	6,000.00	OTH	VMG1	A-1+	[NULL]	NEW YORK CITY NY SUBSER E3 DAILY FL	600000	0.010000	TMS
6807515	64966AHU2	1,029.18	AAAmj	[NULL]	AAA	[NULL]	NEW YORK NY G/O SER-I RMD 5.25	100000	0.010292	TMS
8059753	64966AYX7	1,905.98	AAAmj	[NULL]	AAA	[NULL]	NEW YORK NY G/O SER D-CR RMD 5.1	185000	0.010303	TMS
9092765	64966AYZ2	2,642.00	AAAmj	[NULL]	AAA	[NULL]	NEW YORK NY G/O SER F RMD 5.25	250000	0.010568	TMS
9372223	64966BAJ2	1,059.81	A	AA3	AA	[NULL]	NEW YORK CITY NY G/O SER C XLCA	100000	0.010598	TMS
2467346	64966BG80	510.08	A	AA3	AA	[NULL]	NEW YORK CITY NY G/O SER D	48300	0.010561	TMS
2467347	64966BGL1	2,527.90	A	AA3	AA	[NULL]	NEW YORK NY G/O SER D RMD 4.25	250000	0.010112	TMS
1085260	64966CCH7	502.21	A	AA3	AA	[NULL]	NEW YORK NY G/O SER I	50000	0.010044	TMS

1194694164966CXDE	900.00	A	Aa3	[NULL]	CITY OF NEW YORK	35 DAY SAVER	90000	0.010000	TMS
1194124164966CXF3	30,000.00	A	Aa3	[NULL]	CITY OF NEW YORK	35 DAY SAVER	30000	0.100000	MTS
1194145164966CXH5	700.00	A	Aa3	[NULL]	CITY OF NEW YORK	35 DAY SAVER	70000	0.010000	TMS
1194167164966CXK2	90,000.00	A	Aa3	[NULL]	CITY OF NEW YORK	35 DAY SAVER	90000	0.100000	MTS
1354163164966DKDC	502.85	A	Aa3	[NULL]	NEW YORK N Y G/O SER C	RMD 3.25	50000	0.010057	TMS
1609259164966DQUK	17,839.95	A	Aa3	[NULL]	NEW YORK N Y G/O SERIES D	RMD 5.00	1870800	0.009536	TMS
3044883164966ECB1	718.18	A	Aa3	[NULL]	NEW YORK N Y G/O SER J	RMD 5.00	70000	0.010260	TMS
2033423164966ECF2	10,888.13	A	Aa3	[NULL]	NEW YORK N Y G/O SER J	RMD 5.00	1100000	0.009898	TMS
1556585164966EMR1	7,028.71	A	Aa3	[NULL]	NEW YORK N Y G/O PRE-REFUNDED RMD		653900	0.010749	TMS
3165112164966G4F6	1,472.99	A	Aa3	[NULL]	THE CITY OF NEW YORK GENERAL OBLIG		150000	0.009820	TMS
2902488164966GUT7	8,114.69	A	Aa3	[NULL]	NEW YORK N Y G/O FISCAL 2008 SE		832900	0.009743	TMS
1304488164970KH34	1,149.50	AA	AA2	[NULL]	NEW YORK N Y CITY MUN WTR FIN AUTH V		118700	0.009684	TMS
4681971 64970KJJ7	4,942.22	AAAmm	[NULL]	AAA	NEW YORK CITY MUN WTR FIN AUTHWTR&		492400	0.010037	TMS
13751111649713CF9	1,500.00	A	Aa3	NR	NY CITY TRANSIT AUTHORITY	7 DAY AUC	150000	0.010000	TMS
18584561649713CH5	1,500.00	A	Aa3	[NULL]	NEW YORK N Y CITY TRANATH	MTA & TB	150000	0.010000	TMS
111520164971KHX7	5,048.55	AA	AA1	[NULL]	NEW YORK N Y CITY TRANSITIONALAUTH F		500000	0.010997	TMS
2938694164972FRA6	331,931.99	AA	AA2	[NULL]	NEW YORK N Y CITY MUN WTR FIN WTR AN		340000	0.976271	TMS
15016571649787P28	3,265.38	A	AA3	[NULL]	NEW YORK ST G/O SER C RFDG	RMD 5	300000	0.010885	TMS
2947662 649838FH7	613.40	A	AA3	[NULL]	NEW YORK ST DORM AUTH REVS	NEW Y	60000	0.010223	TMS
1747519164983R4R5	1,023.97	A	AA3	[NULL]	NEW YORK ST DORM AUTH REVS REV BDS		100000	0.010240	TMS
1508972164983RF28	3,062.50	A	A1	[NULL]	NEW YORK ST DORM AUTH	PREREFUN	285000	0.010746	TMS
1541400164983SAD7	2,123.94	A	A1	[NULL]	NEW YORK ST DORM AUTH REVS ST UNIV		210000	0.010114	TMS
1427274164983U3S7	1,217.00	OTH	AAA	[NULL]	NEW YORK ST DORM AUTH MENTAL HLTH		121700	0.010000	TMS
1188343164983UQA7	2,095.39	A	A1	A+	NEW YORK ST DORM AUTH REVS PRERE		195000	0.010746	TMS
1479848 649842AT8	84,000.00	Amn	A3	A	BROOKLYN UNION GAS 91-A		8400000	0.010000	TMS
798692 649842BB6	15,000.00	BBB+	A3	[NULL]	BROOKLYN UNION GAS A1		1500000	0.010000	TMS
1914207 649842BL4	5,010.00	A	A2	[NULL]	NEW YORK ST ENERGY RESH & DEV AU G		500000	0.010020	TMS
1914209 649842BM2	2,500.00	A	A2	NR	BROOKLYN UNION GAS A1	SAVRS	250000	0.010030	TMS
1914210 649842BN0	144,000.00	A	A2	NR	BROOKLYN UNION GAS 97 A2	SAVRS	14400000	0.010000	TMS
17903321649842CE9	5,000.00	A	A2	NR	BROOKLYN UNION GAS SERIES D	SAVRS	500000	0.010000	TMS
4994711 649845EX8	6,500.00	A	AA3	NR	CENTRAL HUDSON G&E SERIES C		650000	0.010000	TMS
4994712 649845EY6	2,000.00	A	AA3	NR	CENTRAL HUDSON G&E SERIES D		200000	0.010000	TMS
11097961649845FRO	2,900.00	A	AA3	NR	NYS ENERGY RESEARCH & DEV AUTH1985		250000	0.010000	TMS
9921784 64985M4N3	513.09	AAAmmj	[NULL]	[NULL]	NEW YORK ST ENVIRONMENTAL FACSCOR		50000	0.010262	TMS
9248455 64985MYV2	993.21	AAAmmj	[NULL]	[NULL]	NEW YORK ST ENVIRONMENTAL FACSCOR		100000	0.009932	TMS
1204120164985WRE1	1,020.08	AAAmmj	[NULL]	[NULL]	NEW YORK ST ENVIRONMENTAL FACSCOR C		100000	0.010201	TMS
1859351164985YCW1	1,418.94	AAAmmj	NR	[NULL]	NEW YORK ST ENVIRONMENTAL FACSCOR		140800	0.010078	TMS
1426799164986AED5	614.47	AAAmmj	[NULL]	[NULL]	NEW YORK ST ENVTL FACSCORP STCLN V		56200	0.010934	TMS
24526401649901L86	3,936.10	Amj	NR	[NULL]	NEW YORK ST DORM AUTH REVS	REF-SE	395000	0.009965	TMS
19483271649902FJ7	1,893.11	AAAmmj	NR	[NULL]	NEW YORK ST DORM AUTH ST PERS INCOI		175000	0.010761	TMS
24106741649902GW7	37.30	AAAmmj	NR	[NULL]	NEW YORK ST DORM AUTH SER C STATE		3600	0.010361	TMS
26565301649902MA5	12,480.543.11	AAAmmj	NR	[NULL]	NEW YORK ST DORM AUTH ST PERS ST PE		12636790	0.987636	TMS
4407840 650013MQ1	820.71	A	AA3	[NULL]	NEW YORK ST TWY AUTH HWY & BRDG T		80000	0.010259	TMS
16580211650013T47	5,127.85	A	AA3	[NULL]	NEW YORK ST TWY AUTH SECOND GEN H		500000	0.010256	TMS
14268061650014EH2	3,177.03	A	AA3	[NULL]	NEW YORK ST TWY AUTH SECOND GEN H		300000	0.010590	TMS

3100157(650014MEC	2,023.18	AA[m]	NR	AA	[NULL]	NYS THRUWAY AUTH	SECOND GEN	206100	0.009817	TMS
1431165(650034W72	1,011.92	AAA[m]	NR	AAA	[NULL]	NEW YORK ST URBAN DEV CORP	STATE	100000	0.010119	TMS
1052072(650034XN6	1,083.21	A	AA3	AAA	[NULL]	NEW YORK ST URBAN DEV CORP	REVPER	100000	0.010832	TMS
1052193(650034XR7	2,708.03	A	AA3	AAA	[NULL]	NEW YORK ST URBAN DEV CORP	REVPER	250000	0.010832	TMS
3321500(650035LQ9	2,557.87	Amj	NR	AA-	[NULL]	NEW YORK ST URBAN DEV CORP	REV SE	253300	0.010098	TMS
295123 650111107	509,946.42	Bmj	[NULL]	B+	[NULL]	NEW YORK TIMES CO-CL A		37441	13.620000	CHASE
1027715(65105M108	1,737,596.40	NR	[NULL]	NR	[NULL]	NEWCASTLE INVESTMENT CORP		211902	8.200000	TMS
2951176 651229106	2,468,248.64	Amj	[NULL]	A+	[NULL]	NEWELL RUBBERMAID INSHR	USC	131227	13.809000	TMS
1326980(651587107	492,980.80	Bmj	[NULL]	B	[NULL]	NEWMARKET CORPORATION		8596	54.800000	TMS
295248 651639106	13,210,586.04	OTHmj	[NULL]	C	[NULL]	NEWMONT MINING CORP	HOLDING C	333012	39.670000	TMS
2864822(651639AH9	1,081,602.22	BBB+mj	[NULL]	BBB+	[NULL]	NEWMONT MINING CORP		1000000	1.081602	TMS
2864823(651639AJ5	638,233.86	BBB+mj	[NULL]	BBB+	[NULL]	NEWMONT MINING CORP		589000	1.083589	TMS
3221440 651718504	239,888.88	NR	[NULL]	[NULL]	[NULL]	NEWPARK RESOURCES SHR	USI	38943	6.160000	TMS
2586952(652482BN9	425,478.36	BBB+	BAA1	BBB+	BBB	NEWS AMERICA INC	MAKE WHOLE	500000	0.850957	TMS
552479 65248E104	3,541,406.12	NR	[NULL]	[NULL]	[NULL]	NEWS CORP	SHR	284222	12.460000	CHASE
1089672(65248V205	755,175.80	BBB+	Baa1	BBB+	BBB	NEWS CORP FIN TR II	SR EXCHANGE	764	988.450000	TMS
1089565(65248V304	44,645.30	BBB+	BAA1	BBB+	[NULL]	NEWS CORP FIN TR II	SR EXCHANGE	47	949.900000	TMS
2183240(65251F105	3,383,312.52	NR	[NULL]	NR	[NULL]	NEWSTAR FINANCIAL INC	EQUITY	409602	8.260000	TMS
2763415(65370L108	42,724.20	NR	[NULL]	[NULL]	[NULL]	NICHOLAS-APPLEGATE GLOBAL		3100	13.782000	TMS
295463 654065107	1,637,089.44	Bmj	[NULL]	B	[NULL]	NICOR INC		33602	48.720000	TMS
8233522 65440K106	1,985,365.03	NR	[NULL]	[NULL]	[NULL]	99 CENTS ONLY STORES		196008	10.129000	TMS
1179889(654795503	29,562.72	NR	[NULL]	NR	[NULL]	NITROMED INC		61589	0.483000	TMS
295552 654902204	29,922,122.16	NR	[NULL]	[NULL]	[NULL]	***NOKIA CORPORATION	SPONSOREC	1490888	20.070000	TMS
3401539(65528XKAC	527,282.36	A1	P1	A1	[NULL]	C/P NOKIA CORPORATION		528000	0.998641	MTS
2084493(65536VAA6	8,050,000.00	AAA	AAA	AAA	NR	NAA 2006-AF2 1A1	NOMURA ASSET	10000000	0.805000	MTS
2964517(65562QAF2	550.00	AAA	AAA	AAA	[NULL]	NORDIC INVESTMENT BANK		50000	0.011000	TMS
295689 65566A100	2,746,132.04	BBB+mj	[NULL]	A-	[NULL]	NORDSTROM INC	SR NOTE	82254	33.386000	TMS
2932881(65566AAL4	11,402,488.15	BBB+	BAA1	A-	[NULL]	NORDSTROM INC	MAKE WH	12868921	0.866049	TMS
2154781 655844AE8	979,771.08	BBB+	BAA1	BBB+	BBB+	NORFOLK SOUTHERN CORP	CORP-BD	876000	1.118460	TMS
4595269 655844AL2	25,482.80	BBB+	BAA1	BBB+	BBB+	NORFOLK SOUTHERN CORP	AUTH REV/C	25000	1.019312	TMS
1004917(656178BE9	194,000.00	A	A2	AA	[NULL]	NORMAN OKLA REG HOSP AUTH	REV/C	19400000	0.010000	TMS
2784573 656531AG5	59,180.53	A	AA2	AA	[NULL]	***NORSK HYDRO A/S	DEBS	5410000	0.010939	TMS
4203272 656531AJ9	89,225.20	A	AA2	AA-	[NULL]	***NORSK HYDRO A/S	DEBS	7925000	0.011259	TMS
8776901 656533AA4	662,604.80	B	B1	BB-	[NULL]	NORSKE SKOGINDUSTRIER ASA	7.625% 20	62346775	0.010628	TMS
2448519(656568AC6	50,310.00	B-	B3	B-	[NULL]	NORTEL NETWORKS CORP	CNVBND#144A	8600000	0.005850	TMS
2979797(656568AF9	2,035,758.27	B-	B3	B-	[NULL]	***NORTEL NETWORKS CORP	SR NT CC	3450000	0.590075	TMS
1270461 658196RC6	700,000.00	B	B1	AAA	[NULL]	EASTERN PWR OF NORTH CAROLINA-SAVF		700000	1.000000	MTS
3214602(658203ZD9	847.69	BBB+	A2	A-	[NULL]	NORTH CAROLINA MUN PWR	AGY NO 1	81200	0.010440	TMS
296049 658589104	4,216,255.68	BBB+mj	[NULL]	A-	[NULL]	NORTHERN TRUST CORP		59619	70.720000	TMS
296088 6586807102	8,437,069.45	BBB+mj	[NULL]	A-	[NULL]	NORTROP GRUMMAN CORP		129869	64.966000	TMS
1530767(66704R100	2,685,918.95	NR	[NULL]	[NULL]	[NULL]	***NORTHSTAR REALT FINANCE	CORP (G	350185	7.670000	TMS
2032039(66704V101	7,345,250.64	NR	[NULL]	[NULL]	[NULL]	NORTHSTAR NEUROSCIENCE INC		4708494	1.550000	TMS
2562773(667280408	2.56	NR	[NULL]	[NULL]	[NULL]	NORTHWEST AIRLINES		2562918	0.000000	TMS
4862557 667294AM4	337.93	BBB+mj	NR	A-	[NULL]	NORTHWEST AIRLINES-CRP SINKINGFUND		384	0.880038	TMS
2830759(667294BE1	3,541,642.66	BBB+	Baa1	BBB+	[NULL]	NORTHWEST AIRLS PASS THRU TRS SERIE		4539000	0.750269	TMS

2915801	667328108	144,219.60	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NORTHWEST BANCORP INSHR	US	4956	29,100,000	TMS
1505026	667746101	1,773,412.12	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NORTHWEST PIPE COMPANY		29444	60,230,000	TMS
2157686	667748AM5	299,251.67	BBBmm	BAA2	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NORTHWEST PIPELINE CORP	MAKE W/	28880000	0 010362	TMS
6487910	66977W105	148,200.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NOVA CHEMICALS CORP		6000	24,700,000	TMS
2525090	66988UAEC	2,659,001.38	AAA	AAA	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NMFT 2006-MTA1 X	NOVASTAR MOR	265305853	0 010022	MTS
2626262	670006105	255,331.39	AAA	B-	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NOVELL INC		46122	5,536,000	TMS
5092403	67019E107	497,105.52	B-mj	A-	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NSTAR		13479	36,880,000	TMS
296301	670346105	6,618,539.06	Bmj	B	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NUCOR CORP	MAKE WHOLE CAI	150353	44,020,000	TMS
2932474	670346AF2	5,115.70	A	A+	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NUCOR CORP 5.000% 20130601		500000	0 010231	TMS
3266907	670346AJ4	17,596.74	A	A+	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NUSTAR ENERGY LP	NPV	1730000	0 010172	TMS
7784487	67058H102	5,835,786.95	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NUSTAR GP HOLDINGS LLC	UNITS RPS	140791	41,450,000	TMS
2453985	67059L102	9,642,913.56	NR	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NUTRACEA		520114	18,540,000	CHASE
1194338	67060N204	54,602.24	NR	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NUVEEN INSURED CALIFORNIA	PREMIUM	124096	0 440000	TMS
464970	67061U108	305,184.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NVIDIA CORP		25400	11,580,000	TMS
4234322	67066G104	366,731.64	Bmj	B	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NUVASIVE INC	REV CONV NT	33676	10,890,000	TMS
3098895	670704AA3	6,325.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	NUVEEN FLOATING RATE TRUST	NF	600000	0 012650	TMS
1449267	67072T108	403,256.70	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OSI PHARMACEUTICALS INC		47610	8,470,000	TMS
8241716	671040103	1,455,022.98	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	O2 DIESEL CORPORATION		32220	45,159,000	TMS
1125858	67106S100	56,000.00	NR	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OBAGI MEDICAL PRODUCTS INC		700000	0 080000	TMS
2158567	67423R108	36,583.44	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OCCIDENTAL PETE CORP		3756	9,740,000	TMS
296655	674599105	4,162,892.80	BBB+mj	A-	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OCEAN POWER TECHNOLOGIES	GB LIS	59132	70,400,000	TMS
2493251	674870308	6,609.72	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OCEANEERING INTERNATIONAL INC		988	6,690,000	TMS
296682	675232102	1,107,367.01	Bmj	B	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OCH ZIFF CAPITAL MANAGEMENT GROUP		18128	51,080,000	TMS
2626123	67551U105	189,891.40	NR	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	ODYSSEY MARINE EXPLORATION		14171	13,400,000	TMS
1642216	676118102	3,922,323.66	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OFFICE DEPOT INC		751403	5,220,000	TMS
296738	676220106	3,997,993.10	Bmj	B	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OFFICEMAX INCORPORATED		646506	6,184,000	TMS
1408005	67622P101	7,975,837.80	Bmj	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OIL SVC HOLDRS TR	OIL SVC HOLDF	602860	13,230,000	TMS
7621754	678002106	851,200.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OIL SANDS QUEST INC		5600	152,000,000	TMS
2227469	678046103	327,375.76	NR	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OLD NATIONAL BANCORP-IND		120403	2,719,000	TMS
296926	680033107	970,871.16	Bmj	B+	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OMNICARE INC CNVBND#OCR 3.25 %15Dec		41069	23,640,000	TMS
1805314	681804AL2	16,775,323.51	B-	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OMNIVISION TECHNOLOGIES INC		394277	40,675,000	TMS
2433287	681918106	16,037,216.98	NR	B-	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OMEGA HEALTHCARE INVESTORS INC		15819	17,657,149	TMS
450462	681936100	279,318.44	B-mj	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	ON ASSIGNMENT INC	USD	403789	12,515,000	TMS
6579724	682128103	5,053,419.34	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	ON SEMICONDUCTOR CORSHR		17600	9,100,000	TMS
3574789	682159108	160,160.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	ON SEMICONDUCTOR CORP	SR SUB N	38232	7,240,000	TMS
6254213	682189105	276,799.68	NR	B+	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	ON SEMICONDUCTOR CORP	SR SUB N	225000	1,221,109	TMS
1935179	682189AD7	274,749.52	Bmj	B+	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	ON SEMICONDUCTOR CORP CNVBND#144A		203000	1,011,480	TMS
2092173	682189AE5	205,330.44	Bmj	B+	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	ON SEMICONDUCTOR CORP	SR CONV	170000	0 923979	TMS
2271807	682189AF2	157,076.35	Bmj	B+	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	ON SEMICONDUCTOR CORP		369000	0 923979	TMS
2462667	682189AGC	340,948.08	Bmj	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	ONCOGENEX PHARMACEUTICALS INC		80	4,290,000	TMS
3426364	68230A106	343.20	NR	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	OLCMT 2004-C3 A2	ONE LINCOLN ST	500000	0 964060	MTS
1316204	68241FAB8	4,820,302.08	AAAmj	AAA	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	ONEOK PARTNERS LP		134169	50,950,000	TMS
2021340	68258N103	6,836,910.55	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	FB 2005-1 X	1345 AVENUE OF THE	548700000	0 011955	MTS
1651112	68275CAJ7	6,581,721.85	AAAmj	AAA	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	ONTARIO PROV CDA	R/MD	3,625	0 010092	TMS
1391450	683234WCI	27,682.36	AA	AA	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]					

1948424	68383NDU	4,312,997.19	AAA	AAA	NR	OPMAC 2006-1 1A1A	OPTEUM MORT	5050000	0.854059	MTS
297229	68389X105	1,701,219.00	Bmj	B	[NULL]	ORACLE CORP		93990	18.100000	TMS
315632	68389XAE5	2,981,045.79	A	A	A	ORACLE CORP	MAKE WHOLE CA	3025000	0.985470	TMS
2374954	68401H104	88,904.40	NR	[NULL]	[NULL]	OPTIMER PHARMACEUTICS	SHR US	10842	8.200000	TMS
2069697	68402CADE	21,135.16	AAA	AAA	NR	OOMLT 2006-2 2A3	OPTION ONE MO	3000000	0.007045	TMS
1198686	684273BH7	3,000.00	AA	AA+	[NULL]	ORANGE COUNTY TRANSPORTATION	AUT	1341357	5.000000	TMS
2088753	68555P100	6,706,785.00	NR	NR	[NULL]	ORBITAL SCIENCES CORP		207393	24.720000	TMS
297361	685564106	5,126,754.96	B-mj	B-	[NULL]	OREXIGEN THERAPEUTICS INC		223926	10.250000	TMS
2493221	686164104	2,295,241.50	NR	NR	[NULL]	ORGN 2005-B A2	ORIGEN MANUFAC	100000	0.910000	MTS
1788953	68619ABQ5	81,000.00	AAA	AAA	NR	ORION MARINE GROUP	ISHR USD	328687	11.150000	TMS
3042440	68628V308	3,664,860.05	NR	[NULL]	[NULL]	ORTHOVITA INC		4020760	2.600000	TMS
2439847	68750U102	10,453,976.00	NR	NR	[NULL]	OSIRIS THERAPEUTICS	SHR USD	5144	18.490000	TMS
2182538	68827R108	95,112.56	NR	[NULL]	[NULL]	OSTEOTECH INC	SHR USD	4199	4.800000	TMS
3581834	688582105	20,155.20	NR	[NULL]	[NULL]	OTTER TAIL CORP	SHR USD	16780	33.000000	TMS
1697007	689648103	553,740.00	NR	[NULL]	[NULL]	OVERSTOCK.COM INC	SHR USD	5839	19.975000	TMS
9367235	690370101	116,634.03	NR	[NULL]	[NULL]	OWEGO APALACHIN N Y CENT SCH	DIST G	250000	0.010494	TMS
8511105	690632BH6	2,623.38	AA+mj	NR	[NULL]	OWENS-ILLINOIS INC	SHR USD	6685	26.031927	TMS
2148757	690768403	174,023.43	NR	[NULL]	[NULL]	PDL BIOPHARMA INC	SHR USD	89181	29.150000	TMS
300904	69329Y104	2,599,626.15	OTHmj	C	[NULL]	PG&E CORP	SHR USD 0.0	47273	40.310000	TMS
3946633	69331C108	1,905,574.63	NR	[NULL]	[NULL]	PHI CORP	NEW	5738	14.220000	TMS
1461133	693320202	81,594.36	NR	[NULL]	[NULL]	PICO HOLDINGS INC		26131	36.300000	TMS
1317689	693366205	948,555.30	NR	[NULL]	[NULL]	PMC - SIERRA INC	SHR USD	35000	7.420000	CHASE
304984	69344F106	259,700.00	OTHmj	C	[NULL]	PNC FINANCIAL SVCS GROUP INC		13863	78.512000	TMS
297802	693475105	1,088,411.86	Bmj	B+	[NULL]	PNC PREFERRED FUNDING TRUST I	COM	100000	0.003759	TMS
3199030	69349DAA4	975.91	BBB+	A-	A	PNM RESOURCES INC		113293	10.886000	TMS
8973161	69349H107	1,233,307.60	Bmj	B	[NULL]	PACCAR INC		13324	19.860000	TMS
3097688	69366A100	264,614.64	NR	NR	[NULL]	PACIFIC CAPITAL BANCORP		25089	42.351000	TMS
297880	693718108	1,062,544.24	BBB	BBB	[NULL]	PACIFIC ETHANOL INC	SHR USD	26340	24.060000	TMS
9917568	69404P101	633,740.40	NR	[NULL]	[NULL]	PACIFIC PILOT FUNDING	BLIB3+758BPS	262794	1.486000	TMS
1218477	69423U107	390,511.88	NR	NR	[NULL]	PACKAGING CORP AMER		5000000	0.009400	TMS
1407950	694756AA5	47,000.00	A	AA	[NULL]	PACTIV CORP	SHR USD 0.	58194	22.340000	TMS
5269092	695156109	1,300,053.96	Bmj	B	[NULL]	PACWEST BANCORP	SHR USD	38783	27.600000	TMS
5329955	695257105	1,070,410.80	NR	[NULL]	[NULL]	PALL CORP		102699	21.080000	TMS
6747126	695263103	2,164,894.92	B-	B	[NULL]	PALM HARBOR HOMES INSHR	USD 0.001	86301	34.290000	TMS
298341	696429307	2,959,261.29	Bmj	B+	[NULL]	PALM INC	SHR USD	46963	9.200000	TMS
3586638	696639103	432,059.60	NR	[NULL]	[NULL]	PANTRY INC	SR SUB CONV NT	219030	8.363000	TMS
5381171	696643105	1,831,747.89	NR	[NULL]	[NULL]	PANTRY INC		440945	19.737000	TMS
1287656	696657103	8,702,931.47	NR	[NULL]	[NULL]	PANTRY INC		1200000	0.006038	TMS
1922471	698657AL7	9,645.00	OTH	B-	[NULL]	PARAMOUNT CALIF UNI SCH DIST	GO REF I	150000	0.010411	TMS
2615752	699211FZ6	1,561.61	AA+mj	AAA	[NULL]	PARMEXEL INTERNATIONAL CORP		71540	30.730000	TMS
466451	699462107	2,198,424.20	Bmj	B	[NULL]	PARKER HANNIFIN CORP		37416	56.630000	TMS
298578	701094104	2,118,868.08	BBB+mj	A-	[NULL]	PARKWAY PROPERTIES INC		4977	41.890000	TMS
605926	70159Q104	208,486.53	A	A+	[NULL]	PASADENA CALIF UNI SCH DIST	G/O RFDG	116900	0.010460	TMS
2467346	702282KG8	1,222.77	AA+mj	NR	[NULL]	PAYCHEX INC	SHR USD 0.1	65231	32.066000	TMS
1697549	704326107	2,091,697.25	NR	[NULL]	[NULL]					

8069531 704549104	4,990,752.20	NR	[NULL]	[NULL]	[NULL]	PEABODY ENERGY CORP SHR	US	93665	53,283,300	TMS
22758681 704549AG6	4,085,930.00	B	B+	[NULL]	[NULL]	***PEABODY ENERGY CORPORATION CON	USD	3896000	1,048,750	TMS
7600871 705560100	169,160.40	NR	[NULL]	[NULL]	[NULL]	PEET'S COFFEE & TEA SHR	USD	6129	27,600,000	TMS
28377901 706388KP9	1,307.48	Amj	NR	[NULL]	[NULL]	PEMBROKE MASS GO BDS 2006	GO	130000	0.010058	TMS
1098527 706451AG6	16,051.10	BBB+	BBB+	[NULL]	[NULL]	PEMEX PROJECT FUNDING MASTER T		1350000	0.011890	TMS
1865718 706451BG5	27,018.96	BBB+	BBB+	[NULL]	[NULL]	PEMEX PROJECT FUNDING MASTER TMAK		2912000	0.009278	TMS
32670481 70645KBMK	29,662.00	BBB+	BBB+	[NULL]	[NULL]	PEMEX PROJ FDG MASTER TR MEDIUM		3245000	0.009141	TMS
20983151 706902509	2,047,094.10	NR	[NULL]	[NULL]	[NULL]	***PENGROWTH ENERGY TRUST UNIT N	USD	132498	15,450,000	TMS
1697613 707051108	2,029,606.80	NR	[NULL]	[NULL]	[NULL]	PENFORD CORP SHR	USD	109590	18,520,000	TMS
3581631 707569109	1,150,069.57	NR	[NULL]	[NULL]	[NULL]	PENN NATIONAL GAMINGSHR	USD	39418	29,176,000	TMS
17027551 707832309	21,175.00	NR	[NULL]	[NULL]	[NULL]	PENN TRAFFIC CO/THE SHR	NPV	7700	2,750,000	TMS
1697597 707882106	1,548,611.52	NR	[NULL]	[NULL]	[NULL]	PENN VIRGINIA CORP SHR	USD	29352	52,760,000	TMS
8777700 707894102	4,595,136.00	NR	[NULL]	[NULL]	[NULL]	PENN VA RESOURCE PARTNERS L P COM I		252480	18,200,000	TMS
15809847 707895109	336,009.41	NR	[NULL]	[NULL]	[NULL]	PENN WEST ENERGY TRUST		14079	23,866,000	TMS
21928241 70788P105	5,890,530.75	NR	[NULL]	[NULL]	[NULL]	PENN VIRGINIA GP HOLDINGS L.P		270829	21,750,000	TMS
298891 708160106	3,852,790.37	Bmj	B	[NULL]	[NULL]	J C PENNEY CO INC		98896	38,968,000	TMS
24636271 708410AA3	0.25	AAmj	AA	[NULL]	[NULL]	PENNS LANDING CDO		250000	0.000000	ITS
28383107 7091413L7	5,315.75	AA	AA	[NULL]	[NULL]	PENNSYLVANIA ST GO BDS 2ND SE GO	USD	500000	0.010632	TMS
1697610 709631105	868,496.01	NR	[NULL]	[NULL]	[NULL]	PENTAIR INC SHR	USD	22869	37,977,000	TMS
13679121 709789101	36,099.19	NR	[NULL]	[NULL]	[NULL]	PEOPLES BANCORP INC		1403	25,730,000	TMS
11881561 712219AJ3	10,788.72	A	A+	[NULL]	[NULL]	CHINA GOVERNMENT INTERNATIONAL BO		1053000	0.010246	TMS
24128771 712704105	1,276,676.31	Bmj	B+	[NULL]	[NULL]	PEOPLES UTD FINL INC		65037	19,630,000	TMS
418534 712714302	619,470.60	NR	NR	[NULL]	[NULL]	PEOPLESUPPORT INC		52276	11,860,000	TMS
10036251 713291102	3,942,243.83	NR	[NULL]	[NULL]	[NULL]	PEPCO HOLDINGS INC		175133	22,510,000	TMS
8865404 713409100	4,332,855.71	NR	[NULL]	[NULL]	[NULL]	PEPSI BOTTLING GROUP INC		139522	31,055,000	TMS
299095 713448108	5,699,348.48	Amj	A+	[NULL]	[NULL]	PEPSICO INC		79511	71,680,000	TMS
451800 71361F100	396.14	B-mj	B-	[NULL]	[NULL]	PERCEPTRON INC		58	6,830,000	TMS
6544194 71361V303	415,603.89	NR	[NULL]	[NULL]	[NULL]	***PERDIGAO S A INDUSTRIA SPONSORE		10551	39,390,000	TMS
15839971 71419WAG	822,905.40	AAA	AAA	[NULL]	[NULL]	PERMANENT FINANCING PLC FRN 2032091		85000000	0.009881	TMS
24972841 714368BQ8	1,713.02	NR	NR	[NULL]	[NULL]	PERRIS CALIF CMNTY FACS DIST SPL TAX		170000	0.010077	TMS
16165141 715638AS1	113,137.50	BBB-mm	BBB-	[NULL]	[NULL]	PERUVIAN GOVERNMENT INTERNATIONAL		10500000	0.010775	TMS
13698171 71645WJJC	420.00	BBB+mj	[NULL]	[NULL]	[NULL]	PETROBRAS INTERNATIONAL FINANCE CO		40000	0.010500	TMS
28807391 71645WAM	79,683.11	BBB	BBB	[NULL]	[NULL]	PETROBRAS INTL FIN CO SR NT		8757000	0.009099	TMS
8358977 71648E100	11,470,421.43	NR	[NULL]	[NULL]	[NULL]	PETROCHINA CO LTD -ADR		123617	92,790,000	TMS
13879791 71648M102	149,965.22	NR	[NULL]	[NULL]	[NULL]	PETROBRAS ENERGIA-SPON ADR		17317	8,660,000	TMS
21392151 71649T104	337,409.75	NR	[NULL]	[NULL]	[NULL]	PETROHUNTER ENERGY CORPORATION		2699278	0.125000	TMS
14896821 716748108	5,465.16	NR	[NULL]	[NULL]	[NULL]	PETROQUEST ENERGY INC		340	16,074,000	TMS
475697 716798106	4,075,028.98	Bmj	B	[NULL]	[NULL]	PETSMART INC		155976	26,126,000	TMS
582079 717124101	5,954,325.20	Bmj	B+	[NULL]	[NULL]	PHARMACEUTICAL PRODUCT DEVELOP		142108	41,900,000	TMS
12868521 717125AC2	4,422,334.98	NR	[NULL]	[NULL]	[NULL]	PHARMACEUTICAL RES INC CONV SR S		4982155	0.887635	TMS
2643391 71714F104	30,202.85	NR	NR	[NULL]	[NULL]	PHARMERICA CORPORATION		1329	22,726,000	TMS
3576756 717528103	16,023,080.88	NR	[NULL]	[NULL]	[NULL]	PHILADELPHIA CONSOLISHR	USD	283494	56,520,000	CHASE
31102071 718172109	84,276,114.24	NR	[NULL]	[NULL]	[NULL]	PHILIP MORRIS INTERNATIONAL INC		1680816	50,140,000	TMS
32245341 718172AA7	10,004,112.58	A	A	[NULL]	[NULL]	PHILIP MORRIS INTERNATIONAL IN		10394000	0.962489	TMS
32245331 718172AB5	19,822.21	A	A	[NULL]	[NULL]	PHILIP MORRIS INTERNATIONAL IN		20000	0.991111	TMS

2332628; 718286BD8	18,800.43	B	B1	BB-	[NULL]	[NULL]	***PHILIPPINES REP	GLOBAL BD	2027000	0.009275	TMS
9917569 71902E109	1,588,575.96	NR	[NULL]	[NULL]	[NULL]	[NULL]	PHOENIX COMPANIES INC		143244	11.090000	TMS
6825028 719358103	1,007,165.25	NR	[NULL]	NR	[NULL]	[NULL]	PHOTOMEDEX INC		2582475	0.390000	TMS
299590 719405102	32,649.32	B-mj	[NULL]	B-	[NULL]	[NULL]	PHOTRONICS INC		10894	2.997000	TMS
299660 720279108	235,729.85	OTH-mj	[NULL]	C	[NULL]	[NULL]	PIER 1 IMPORTS INC		52973	4.450000	TMS
1711885; 721283109	98,210.97	NR	[NULL]	[NULL]	[NULL]	[NULL]	PIKE ELECTRIC CORP		6457	15.210000	TMS
9843693 72200M108	740,495.28	NR	[NULL]	[NULL]	[NULL]	[NULL]	PIMCO CALIFORNIA MUNI INCOME FUND II		60796	12.180000	TMS
1098916; 722014107	323,899.16	NR	[NULL]	[NULL]	[NULL]	[NULL]	PIMCO HIGH INCOME FUND		35092	9.230000	TMS
11548596; 72201H108	92,529.78	NR	[NULL]	[NULL]	[NULL]	[NULL]	PIMCO FLOATING RATE INCOME FUND		8754	10.570000	TMS
3246479; 722490AA7	1,020,500,000.00	OTH	A3	CC	[NULL]	[NULL]	PINE CCS LTD VARIABLE RATE BOND 2014C : 021E+09		1,000000	MTS	
8774231 723456109	2,145,234.74	NR	[NULL]	[NULL]	[NULL]	[NULL]	PINNACLE FINANCIAL PSHR	USD	226769	9.460000	TMS
7186390 72346Q104	1,181,848.70	NR	[NULL]	[NULL]	[NULL]	[NULL]	PINNACLE FINANCIAL PSHR	USD	38130	30.990000	TMS
2467087; 723653101	150,900.00	NR	[NULL]	NR	[NULL]	[NULL]	PIONEER DIVERSIFIED HIGH INCOME TR		10000	15.090000	TMS
9481853 72369H106	525,150.08	NR	[NULL]	[NULL]	[NULL]	[NULL]	PIONEER HIGH INCOME TR		52832	9.940000	TMS
1448996; 72369J102	145,125.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	PIONEER FLOATING RATE TRUST		13500	10.750000	TMS
2998018; 723787AH0	30,596.88	BB-mj	[NULL]	BB+	[NULL]	[NULL]	PIONEER NATURAL RESOURCES	COMPA	2750000	0.011163	TMS
1208644; 724078100	1,878,991.29	NR	[NULL]	NR	[NULL]	[NULL]	PIPER JAFFRAY COS		53615	35.046000	TMS
3990349 726503105	19,517,948.10	NR	[NULL]	[NULL]	[NULL]	[NULL]	PLAINS ALL AMERICAN MLP	USD	509607	38.300000	TMS
2145179 72764Y100	247,132.20	NR	[NULL]	[NULL]	[NULL]	[NULL]	PLATO LEARNING INC SHR	USD	85218	2.900000	TMS
8206338 728117300	2,784,390.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	PLAYBOY ENTERPRISES-CLASS B		662950	4.200000	TMS
2084320; 729136507	486.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	PLANT CORP	REDEEMABLE PFD	4860	0.100000	TMS
7081564 72919P103	1,687,802.55	NR	[NULL]	[NULL]	[NULL]	[NULL]	PLUM POWER INC		688899	2.450000	TMS
4878616 729251108	499,285.00	Bmj	[NULL]	B	[NULL]	[NULL]	PLUM CREEK TIMBER CO INC	COM	9168	54.519000	TMS
300122 731088102	4,690,044.93	BBB+mj	[NULL]	A-	[NULL]	[NULL]	POLARIS INDUSTRIES INC		94369	49.699000	TMS
591939 73172K104	2,921,832.97	Bmj	[NULL]	B	[NULL]	[NULL]	POLYCOM INC		113434	25.758000	TMS
1025851; 73179P106	346,991.94	NR	[NULL]	[NULL]	[NULL]	[NULL]	POLYONE CORPORATION		49149	7.060000	TMS
1354986; 73179V103	2,539.36	NR	[NULL]	NR	[NULL]	[NULL]	POLYPORE INTERNATIONAL INC		118	21.520000	TMS
1661655 73278L105	2,342,856.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	POOL CORP	SHR	97619	24.000000	TMS
1192015; 7335812P6	1,032.85	AAA-mj	[NULL]	AAA	[NULL]	[NULL]	PORT AUTH N Y & N J CONS-128THSER	USD	100000	0.010329	TMS
3196575; 735581GV6	1,011.14	AA-mj	AA2	NR	[NULL]	[NULL]	PORT WASH N Y UN FREE GIO SCH DIST		100000	0.010111	TMS
1018157; 73640Q105	21,540,264.21	NR	[NULL]	[NULL]	[NULL]	[NULL]	PORTFOLIO RECOVERY ASHR	USI	430203	50.070000	TMS
1957340; 736508847	1,834,817.28	NR	[NULL]	NR	[NULL]	[NULL]	PORTLAND GENERAL ELECTRIC CO NEW		74224	24.720000	TMS
2765158; 73755L107	21,338,385.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	***POTASH CORP OF SASKATCHEWAN		130510	163.500000	TMS
1892755; 737630103	636,693.21	B-mj	[NULL]	B-	[NULL]	[NULL]	POTLATCH CORPORATION	NEW	14022	45.406733	TMS
3221451 739128106	37,661.19	NR	[NULL]	[NULL]	[NULL]	[NULL]	POWELL INDUSTRIES INSHR	USD	917	41.070000	TMS
8873520 73935A104	67,538,280.16	NR	[NULL]	[NULL]	[NULL]	[NULL]	POWERSHARES QQQ		1624688	41.570000	TMS
1977353; 73935S105	2,869,156.85	NR	[NULL]	[NULL]	[NULL]	[NULL]	POWERSHARES DB COMMODITY INDEX TR		86135	33.310000	TMS
2253537; 73935X179	1,385,918.50	NR	[NULL]	[NULL]	[NULL]	[NULL]	POWERSHARES VALUE LINE INDUSTR		56640	24.468900	TMS
2194327; 73935X195	666,683.76	NR	[NULL]	[NULL]	[NULL]	[NULL]	POWERSHARES EXCHANGE TRADED FDTF		43179	15.440000	CHASE
2187682; 73935X351	217,005.32	NR	[NULL]	[NULL]	[NULL]	[NULL]	POWERSHARES EXCHANGE-TRADED FDTF		8356	25.970000	TMS
1479989; 73935X500	3,642,191.40	NR	[NULL]	[NULL]	[NULL]	[NULL]	POWERSHARES EXCHANGE-TRADED FDI		222764	16.350000	TMS
1718721; 73935X575	4,780,721.90	NR	[NULL]	[NULL]	[NULL]	[NULL]	POWERSHARES EXCHANGE-TRADED FDI		243790	19.610000	TMS
1711988; 73935X666	623,928.62	NR	[NULL]	[NULL]	[NULL]	[NULL]	POWERSHARES WATER RESOURCES POI		40800	15.367700	TMS
1502270; 73935X708	25,200.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	POWERSHARES EXCHANGE-TRADED FUN		1500	16.800000	TMS
1582343; 73935X849	614,400.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	POWERSHARES EXCHANGE TRADED FUN		38400	15.000000	TMS

1552920739363AD1	3,549.00	NR	[NULL]	[NULL]	POWERWAVE TECHNOLOGIES INC	507000	0.007000	TMS
2328547739368A08	1,054,937.25	NR	[NULL]	[NULL]	POWERSHARES DB MULTI-SECTOR COME	33570	31.425000	TMS
3181901 73936T474	228,950.08	NR	[NULL]	[NULL]	POWERSHARES INSURED NATIONAL MUNI	10144	22.570000	TMS
6891124 73941U102	138,246.23	NR	NR	[NULL]	POZEN INC	12585	10.985000	TMS
448295 74005P104	4,811,932.19	Amj	A	[NULL]	PRAXAIR INC	58845	81.773000	TMS
1697831 740189105	7,763,370.50	NR	[NULL]	[NULL]	PRECISION CASTPARTS SHR	88070	88.150000	TMS
2387010 740215108	430,192.37	NR	[NULL]	[NULL]	PRECISION DRILLING TUNIT	26634	16.152000	TMS
9004744 740434816	53,206.00	Bmj	B	[NULL]	PREFERREDPLUS TRUST	3700	14.380000	TMS
1666388 740585104	40,942.20	NR	[NULL]	[NULL]	SER QWS-2	2715	15.080000	TMS
1476627 74112D101	19,694.17	NR	NR	[NULL]	USI	2143	9.190000	TMS
7466985 74144T108	2,215,316.57	Amj	A	[NULL]	PRESTIGE GLOBAL SERVS HR	41431	53.470000	TMS
4390545 741503403	1,087,931.00	NR	NR	[NULL]	PRICE T ROWE GROUP INC	13780	78.950000	TMS
8824822 74153Q102	1,849,406.99	B-mj	B-	[NULL]	PRICELINE.COM INC SHR	57803	31.995000	TMS
8746545 74251V102	5,689,383.58	NR	[NULL]	[NULL]	PRIDE INTERNATIONAL INC DEL	131122	43.390000	TMS
300786 742718109	44,129,665.68	Amj	A+	[NULL]	PRINCIPAL FINANCIAL SHR	616164	71.620000	TMS
1298988742962103	3,523,521.66	NR	[NULL]	[NULL]	PROCTER & GAMBLE CO	94642	37.230000	TMS
2664204742962AD5	14,810.85	NR	[NULL]	[NULL]	PRIVATEBANCORP INC	1431000	0.010350	TMS
7336628 743263105	252,106.14	Bmj	B	[NULL]	CONTINGENT	5771	43.685000	TMS
300851 743315103	2,239,333.47	Bmj	B+	[NULL]	PROGRESS ENERGY INC	133254	16.805000	TMS
7500780 743410102	5,194,841.85	NR	[NULL]	[NULL]	PROGRESSIVE CORP-OHIO	125631	41.350000	TMS
2438270743410AP7	28,275.75	BBB+mj	BBB+	[NULL]	PROLOGIS	3540000	0.007988	TMS
205395574347R107	6,285,491.55	NR	[NULL]	[NULL]	PROLOGIS CNVBND#144A 2.25 %01Apr37	118215	53.170000	TMS
205395674347R206	19,741,058.30	NR	[NULL]	[NULL]	PROSHARES TRUST	323582	61.007900	TMS
205395874347R305	1,555,132.00	NR	[NULL]	[NULL]	ULTRA S&P500	27970	55.600000	TMS
236921974347R560	96,724.62	NR	[NULL]	[NULL]	ULTRA QQQ P	1329	72.780000	TMS
236920774347R586	30,468,039.22	NR	[NULL]	[NULL]	ULTRA DOW3C	742037	41.060000	TMS
236920574347R828	207,873,293.44	NR	[NULL]	[NULL]	ULTRASHORT	1914824	108.560000	TMS
236920674347R844	85,261.77	NR	[NULL]	[NULL]	ULTRASHORT	1213	70.290000	TMS
236921774347R719	19,333,957.50	NR	[NULL]	[NULL]	ULTRASHORT	286429	67.500000	TMS
236921774347R743	9,721,921.50	NR	[NULL]	[NULL]	ULTRA OIL & G	517950	18.770000	TMS
235901874347R834	1,451,788.25	NR	[NULL]	[NULL]	ULTRA FINANC	21815	66.550000	TMS
235869074347R842	13,345,194.69	NR	[NULL]	[NULL]	ULTRASHORT	268353	49.730000	TMS
207617574347R867	391,920.00	NR	[NULL]	[NULL]	ULTRA RUSSE	6000	65.320000	TMS
207628274347R875	44,691,507.75	NR	[NULL]	[NULL]	ULTRASHORT	884105	50.550000	TMS
207616274347R883	19,031,933.14	NR	[NULL]	[NULL]	ULTRASHORT	264958	71.830000	TMS
3971933 743606105	417,249.00	Amj	A	[NULL]	PROSPERITY BANCSHARES INC	12950	32.220000	TMS
126635874367FAB4	472,220.22	A	AA	AA	PROTECTIVE LIFE SECURED TRUSTS	495000	0.953980	TMS
131919274386K104	366,408.02	NR	[NULL]	[NULL]	**PROVIDENT ENERGY TR	42235	9.149000	TMS
1286084743873AM3	845,386.41	AA	AAA	NR	TR UNIT (US	1550000	0.545411	MTS
9018093 744320102	5,704,700.75	NR	A+	[NULL]	PFMLT 2004-11A3	70478	80.943000	TMS
2467018744320AG7	857,723.19	Am+m	A	A	PRUDENTIAL FINANCIAL INC	873000	0.982501	TMS
3192024744320AJ1	515,025.69	BBB+mj	[NULL]	[NULL]	PRUDENTIAL FINL INC SR NT CV FLT 36	540000	0.953751	TMS
1679224744375205	2,692.80	NR	[NULL]	[NULL]	PRUDENTIAL FINANCIAL CONV BOND FRN	176	15.300000	TMS
1288709745145ZE5	3,696.21	A	AA	[NULL]	PSYCHEMEDICS CORP	350000	0.010561	TMS
1743908745190FG8	535.39	A	AAA	[NULL]	PUERTO RICO COMWLTH RFDG-PUB IMPT-	50000	0.010708	TMS
					PUERTO RICO COMWLTH HWY & TRANSI			

1189169: 745190GX0	1,065.31	AAA	[NULL]	AAA	[NULL]	PUERTO RICO COMWILTH HWY & TRANSI	100000	0.010653	TMS
2949531: 745235B83	31,000.00	OTH	VMIG1	A-1+	[NULL]	PUERTO RICO PUBLIC BUILDINGS AUTHOF	3100000	0.010000	TMS
3050141: 745235C41	6,637.16	A	AA3	AA	[NULL]	PUERTO RICO PUB BLDGS AUTH REVGOV I	730000	0.009092	TMS
1932591: 745286A10	3,089.95	BBB-	BAA3	BBB+	[NULL]	PUERTO RICO CONVENTION CENTER HOTI	304900	0.010134	TMS
1321093: 745291RL0	760.76	A	A2	AA	[NULL]	PUERTO RICO PUB FIN CORP SERIES A	75000	0.010144	TMS
301215: 745310102	15,938.78	Bm	[NULL]	B	[NULL]	PUGET ENERGY INC SHR	656006	24.296712	TMS
1449693: 746228303	4,170.12	NR	[NULL]	[NULL]	[NULL]	PURECYCLE CORP SHR	708	5.890000	TMS
7069389: 747277101	314,087.07	NR	[NULL]	[NULL]	[NULL]	QLOGIC CORP	18263	17.198000	TMS
301474: 747316107	11,456.00	Bm	[NULL]	B	[NULL]	QUAKER CHEMICAL CORP	358	32.000000	TMS
2577895: 74731Q103	227,827.96	NR	[NULL]	NR	[NULL]	PZENIA INVESTMENT MANAGEMENT INC C	24524	9.290000	TMS
3049655: 74732WAA	41,164.27	NR	[NULL]	[NULL]	[NULL]	QIMONDA FINANCE LLC CNVBN#ADS 6.75	6308700	0.006525	TMS
1227460: 747525103	55,406.07	NR	[NULL]	[NULL]	[NULL]	***QUALCOMM INC (FRANKFURT LI	1232890	44.940000	TMS
3600383: 747582104	2,174,783.04	NR	[NULL]	[NULL]	[NULL]	QUALITY SYSTEMS INC SHR	54424	38.960000	TMS
6617402: 74762E102	305,591.15	NR	[NULL]	[NULL]	[NULL]	QUANTA SERVICES INC	10407	29.364000	TMS
1179517: 74762EAC6	263,773.00	BBm	[NULL]	BB	[NULL]	QUANTA SERVICES INC	100000	2.637730	TMS
9859979: 74765E109	905,206.25	NR	[NULL]	[NULL]	[NULL]	QUANTUM FUEL SYSTEMSSHR	724165	1.250000	TMS
1149687: 747906AD7	19,251.46	OTH	VMG2	CCC+	[NULL]	QUANTUM CORP	25000	0.770058	TMS
1454118: 747906AE5	81,626.18	NR	[NULL]	[NULL]	[NULL]	QUANTUM CORP 4.375% 08/01/10 CV	108000	0.770058	TMS
1203853: 7481F1AD8	8,976,000.00	NR	NR	NR	[NULL]	QUEBECOR WORLD CAPITAL CORP MAKE	27200000	0.330000	TMS
1947143: 74834L100	249,581.25	Bm	[NULL]	B	[NULL]	QUEST DIAGNOSTICS INC	4437	56.250000	TMS
8733583: 74834T103	197,735.22	NR	[NULL]	[NULL]	[NULL]	QUEST SOFTWARE INC	13994	14.130000	TMS
2941650: 749121109	431,892.62	NR	[NULL]	[NULL]	[NULL]	QUEST COMMUNICATIONS INTL	121148	3.565000	TMS
1734675: 749121BY4	9,843,219.64	B	B1	B+	BB	QUEST COMMUNICATIONS INTERNATI	11444000	0.860121	TMS
1165818: 749191AA0	500,000.00	BBB+mm	NR	BBB+	AA	RAA CREDIT LINKED TR 2003-A 90 DAY AU	50000000	0.010000	TMS
1290798: 749227104	720,153.06	NR	[NULL]	[NULL]	[NULL]	RAIT FINANCIAL TRUST	110861	6.496000	TMS
2365976: 74922HABE	6,811,875.00	AAA	AAA	AAA	NR	RALI 2007-QH1 A2	12975000	0.525000	MTS
2305977: 74922HABE	78,626.05	OTH	CAA1	BB+	NR	RALI 2007-QH1 M5	1124000	0.069952	MTS
2325715: 74922RBNE	7,701.14	OTHmn	NR	NR	C	RALI 2006-QS18 2B2	156400	0.049240	MTS
2325715: 74922RBP4	486.16	NR	NR	NR	NR	RALI 2006-QS18 2B3	156321	0.003110	MTS
2402573: 74923PAB9	450,000.00	AAA	AAA	AAA	AAA	RAMP 2007-RZ1 A2	1000000	0.450000	MTS
2834036: 749241AC9	16,767,552.49	AAA	AAA	AAA	NR	RALI 2007-QH9 X	594389038	0.028210	MTS
1357662: 74927FAA9	6,319,056.09	A	A1	A	[NULL]	RBS CAPITAL TRUST IV FRN PERP	9950000	0.635081	TMS
2462019: 74927XAAE	3,326.40	OTHmn	NR	NR	CC	RBSGC 2007-B 1B4	560000	0.005940	MTS
1101106: 749388104	217,598.70	Bm	[NULL]	B	[NULL]	RC2 CORPORATION	8490	25.630000	TMS
2186940: 749577AU6	132,697.50	OTHmn	NR	NR	CC	RFMSI 2006-S9 M3	1769300	0.075000	MTS
2559885: 749580AQ5	2,119,772.68	Amm	NR	NR	A	RFMSI 2007-S6 M1	12596700	0.163280	MTS
2559886: 749580AR7	330,645.00	BBmn	NR	NR	BB	RFMSI 2007-S6 M2	3149000	0.105000	MTS
301752: 749607107	998,806.48	Amj	[NULL]	A	[NULL]	RLI CORP	16669	59.920000	TMS
301773: 749660106	60,457.08	Bm	[NULL]	B	[NULL]	RPC INC	3567	16.949000	TMS
3397130: 74973DAC1	2,349.76	BBB+mm	A3	[NULL]	BBB+	RSHB CAPITAL SA FOR OJSC RUSSI	265000	0.008867	TMS
3248647: 74973DAD1	2,259.13	BBB+mm	A3	NR	BBB+	RSHB CAPITAL SA FOR OJSC RUSSIAN AGF	265000	0.008525	TMS
4583234: 74973W107	2,465,513.12	NR	[NULL]	[NULL]	[NULL]	RTI INTERNATIONAL METALS INC	108920	22.636000	TMS
6299337: 74975N105	344,782.36	NR	[NULL]	NR	[NULL]	RTI BIOLOGICS INC SHR	34897	9.880000	TMS
2453300: 749941AF7	30,073.68	NR	[NULL]	[NULL]	[NULL]	RF MICRO DEVICES INC	40000	0.751842	TMS
2629742: 749941AG5	701,604.46	NR	[NULL]	[NULL]	[NULL]	RF MICRO DEVICES INC	909000	0.771642	TMS

2629742	749941AJ9	914.63	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	RF MICRO DEVICES INC	SUB NT CON	135000	0.006775	TMS
4685907	750236101	191,730.00	OTHmj	[NULL]	[NULL]	C	[NULL]	[NULL]	RADIAN GROUP INC		38346	5.000000	TMS
1392037	75025N102	191,114.25	NR	[NULL]	[NULL]	B+	[NULL]	[NULL]	DO NOT USE RADIAN SYSTEMS INC		17945	10.650000	TMS
6370623	750438103	3,909,026.11	Bmj	[NULL]	[NULL]	B+	[NULL]	[NULL]	RADIOSHACK CORP		223067	17.524000	TMS
4561200	750917106	2,492,497.39	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	RAMBUS INC		164467	15.155000	TMS
8208543	751028101	6,275,963.72	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	RALCORP HOLDINGS INC		92131	68.120000	TMS
2935370	751147AK7	325,051.33	AAA	[NULL]	[NULL]	AAA	A	[NULL]	RALI 2006-QS5 AP	RESIDENTIAL AC	787795	0.412608	MTS
1338498	7511452202	51,246.48	NR	[NULL]	[NULL]	AA	[NULL]	[NULL]	RAMCO-GERHENSEN PROPERTIES		2388	21.460000	TMS
2517397	752131PD8	501.38	A	[NULL]	[NULL]	AA	[NULL]	[NULL]	RANCHO MIRAGE CALIF REDEV AGY TAX A		50000	0.010028	TMS
3748496	75281A109	8,007,335.25	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	RANGE RESOURCES CORP	U:	163345	49.021000	TMS
3327900	7528A2K22	3,996.39	A1mj	[NULL]	[NULL]	A1+	F1+	[NULL]	C/P RANGER FUNDING CORP 4.2		4000	0.999097	MTS
3329287	7528A2K30	108,889.79	A1mj	[NULL]	[NULL]	A1+	F1+	[NULL]	C/P RANGER FUNDING CORP 4.2		109000	0.998989	MTS
1642199	754050AA4	21,373.85	A	[NULL]	[NULL]	A	A+	[NULL]	RAS LAFFAN LIQUEFIED NATURAL GAS CO		2500000	0.008550	TMS
2188944	754050AB2	2,757.64	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	RASC 2006-KS5 A4	RESIDENTIAL AS	275000	0.010028	TMS
2068894	75408VAD5	800,000.00	AAA	[NULL]	[NULL]	AAA	NR	[NULL]	RAS LAFFAN LIQUEFIED NATURAL GAS CO		1600000	0.500000	MTS
302040	754730109	632,735.73	BBB+mj	[NULL]	[NULL]	A-	[NULL]	[NULL]	RAYMOND JAMES FINANCIAL INC		20617	30.690000	TMS
527633	754907103	409,817.10	Bmj	[NULL]	[NULL]	B+	[NULL]	[NULL]	RAYONIER INC	REIT	8701	47.100000	TMS
8075369	755111507	1,880,349.10	Bmj	[NULL]	[NULL]	B	[NULL]	[NULL]	RAYTHEON CO	COM NEW	31723	59.274000	TMS
1041696	755111BL4	3,084,020.43	BBB+	[NULL]	[NULL]	A-	BBB+	[NULL]	RAYTHEON CO	MAKE WHOLE CA	3000000	1.028007	TMS
9883342	75689M101	1,662,366.46	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	RED ROBIN GOURMET BUSHR	USI	57679	28.821000	TMS
2034541	75728MBQ1	3,000.00	A	[NULL]	[NULL]	AA	[NULL]	[NULL]	REDDING CALIF ELEC SYS REV COPSAVRS	USD	300000	0.010000	TMS
1644064	75734R105	220,384.80	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	REDDY ICE HOLDINGS ISHR	USD	64440	3.420000	TMS
1631001	758849103	550,723.82	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	REGENCY CENTERS CORPREIT	US	8597	64.060000	TMS
1689211	75885Y107	5,948,941.23	NR	[NULL]	[NULL]	NR	[NULL]	[NULL]	REGENCY ENERGY PARTNERS LP		336669	17.670000	TMS
6549831	75902E100	18,220,502.25	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	REGIONAL BANK HOLDERS TRUST		163047	111.750000	TMS
1336442	7591EP100	663,999.34	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	REGIONS FINANCIAL CORP		50629	13.115000	TMS
465999	759351406	3,033,506.25	BBB+mj	[NULL]	[NULL]	A-	[NULL]	[NULL]	REINSURANCE GROUP OF SHR	US	60975	49.750000	TMS
7328196	75952B105	240,438.74	NR	[NULL]	[NULL]	NR	[NULL]	[NULL]	RELIANT ENERGY INC		18571	12.947000	TMS
1582256	75970NAL1	82,515.62	AAA	[NULL]	[NULL]	AAA	NR	[NULL]	RENAISSANCE HC		100000	0.825156	MTS
302439	759916109	20,808.30	OTHmj	[NULL]	[NULL]	C	[NULL]	[NULL]	REPLIGEN CORP		4170	4.990000	TMS
1789542	759950FZ6	430,000.00	AAA	[NULL]	[NULL]	AAA	[NULL]	[NULL]	RAMC 2005-4 A5	RENAISSANCE HC	500000	0.860000	MTS
1302820	76009NAEC	13,391,750.00	B	[NULL]	[NULL]	B+	[NULL]	[NULL]	RENT-A-CENTER INC/TX		13700000	0.977500	TMS
1950008	760281204	438,422.79	BBB+mj	[NULL]	[NULL]	A-	[NULL]	[NULL]	REPUBLIC BANCORP INC-KY CL A		14727	29.770000	TMS
8500052	760759AC4	3,396,278.04	BBB+	[NULL]	[NULL]	BBB+	[NULL]	[NULL]	REPUBLIC SERVICES-CORP BOND		3305000	1.027618	TMS
459496	760943100	430,080.24	Bmj	[NULL]	[NULL]	B	[NULL]	[NULL]	RES-CARE INC		22612	19.020000	TMS
1429547	76110HC72	88,016.26	AAA	[NULL]	[NULL]	AAA	NR	[NULL]	RALI 2004-QA5 A1	RESIDENTIAL AC	117000	0.752276	MTS
1274279	76110HDE6	2,912,110.79	AAA	[NULL]	[NULL]	AAA	NR	[NULL]	RALI 2003-QS10 A15	RESIDENTIAL AC	29560000	0.098515	MTS
1501873	76110HT90	464,981.02	AAA	[NULL]	[NULL]	AAA	NR	[NULL]	RALI 2005-QA2 NB2	RESIDENTIAL AC	640000	0.726533	MTS
1606148	76110VVRG1	73,578.13	AAA	[NULL]	[NULL]	AAA	NR	[NULL]	RFMS2 2005-HI2 A3	RESIDENTIAL FU	85000	0.865625	MTS
1609716	761118AJ7	242,759.94	AAAm	[NULL]	[NULL]	NR	AAA	[NULL]	RALI 2005-QS7 AP	RESIDENTIAL AC	548115	0.442900	MTS
1609716	761118BD9	210,176.16	AAAm	[NULL]	[NULL]	NR	AAA	[NULL]	RALI 2005-QS9 AP	RESIDENTIAL AC	478454	0.439273	MTS
1963061	761118XX1	3,388,390.94	AAA	[NULL]	[NULL]	AAA	A	[NULL]	RALI 2006-QS3 2AP	RESIDENTIAL AC	8153955	0.415552	MTS
2063174	761119BK1	130,235.56	OTH	[NULL]	[NULL]	CC	NR	[NULL]	RAST 2006-A8 B7	RESIDENTIAL ASS	1924000	0.067690	MTS
1888984	76111XG72	338,798.52	AAA	[NULL]	[NULL]	AAA	NR	[NULL]	RFMSI 2006-SA1 1A1	RESIDENTIAL FL	465000	0.728599	MTS
1609033	76112BUD0	1,511,994.89	AAA	[NULL]	[NULL]	AAA	NR	[NULL]	GMACM 2005-AR4 1A	GMAC MORTG	2038000	0.741901	MTS

1967088-76113ACA7	866,200.00	AAA	AAA	NR	RASC 2006-EMX3 A3	RESIDENTIAL A	1420000	0.610000	MTS
2223086-76113HAD8	955,881.18	BBBm	BBB	BB	RAST 06-A13 PO	RESIDENTIAL ASS	1215534	0.786223	MTS
2028092-76113NAR2	1,701,327.12	BBB+	AAA	NR	RAST 2006-A7CB PO	RESIDENTIAL A	3798297	0.447918	MTS
2407008-76113WAG	324,273.12	AAAm	AAA	BBB	RAST 2007-A3 AP	RESIDENTIAL ASS	819861	0.395522	MTS
2407008-76113WAZ	1,818,503.20	Bm	NR	B	RAST 2007-A3 B1	RESIDENTIAL ASS	9511000	0.191200	MTS
2407008-76113WAK	150,262.21	Bm	NR	B	RAST 2007-A3 BIO1	RESIDENTIAL AS	9511000	0.015799	MTS
2407008-76113WAL	168,280.00	OTHm	NR	CC	RAST 2007-A3 B2	RESIDENTIAL ASS	4207000	0.040000	MTS
2407008-76113WAM	24,395.47	OTHm	NR	CC	RAST 2007-A3 BIO2	RESIDENTIAL AS	4207000	0.005799	MTS
2407008-76113WAN	101,075.00	OTHm	NR	C	RAST 2007-A3 B3	RESIDENTIAL ASS	3110000	0.032500	MTS
2407008-76113WAP	51,306.00	OTHm	NR	C	RAST 2007-A3 B4	RESIDENTIAL ASS	2012000	0.025500	MTS
2407009-76113WAQ	28,805.00	OTHm	NR	C	RAST 2007-A3 B5	RESIDENTIAL ASS	1646000	0.017500	MTS
2184068-76113XALS	396,375.56	OTHm	CC	NR	RAST06-A12 B4	RESIDENTIAL ASS	2806000	0.141260	MTS
2325648-76114GAC	3,143.12	AAAm	AAA	BBB	RAST 2006-A16 1A3	RESIDENTIAL AS	4000	0.785781	MTS
2325686-76114GAH	736,569.73	BBm	BB+	BB	RAST06-A16 2A2	RESIDENTIAL ASS	1480000	0.497682	MTS
3206380-761150AA9	12,201,623.55	AAm	AA	NR	RLT 2008-AH1 A1	RESIDENTIAL LOA	13324000	0.915763	MTS
3206380-761150AC5	1,891,944.00	Am	A	NR	RLT 2008-AH1 M1	RESIDENTIAL LOA	2160000	0.875900	MTS
1389963-76116LBS2	2,145,000.00	Bm	BB-	BB	RESIX 2004-C B8	RESIX FINANCE L1	3000000	0.715000	MTS
1387550-76116LBU7	762,500.00	Bm	B	B+	RESIX	RESIX FINANCE LTD CI	1250000	0.610000	MTS
3269326-76117LAB9	29,682,504.00	Am	AA-	NR	RLT 2008-AH2 M1	RESIDENTIAL LOA	31440000	0.944100	MTS
3269327-76117LAD5	12,860,078.40	BBBm	BBB	NR	RLT 2008-AH2 B1	RESIDENTIAL LOA	14040000	0.915960	MTS
3269328-76117LAH6	44,215,363.68	NR	NR	NR	RLT 2008-AH2 B2	RESIDENTIAL LOA	49688000	0.889860	MTS
8062748 76127U101	48,513,594.88	NR	NR	[NULL]	RETAIL HOLDERS TR	DEPOSITARY R	512179	94.720000	TMS
1177717-76128Y102	181,020.00	OTHm	C	[NULL]	RETAIL VENTURES INC		43100	4.200000	TMS
1106754-76363PAB1	1,333.32	BBB-	BBB	[NULL]	RICHLAND CNTY S C	ENVIRONMENT	150000	0.003889	TMS
1931197 764595AA2	20,000,000.00	AAAm	[NULL]	[NULL]	RICHMOND CNTY GA DEV AUTH REV RMD		20000000	1.000000	TMS
1051409-76541VBP1	1,086.97	AAAm	AAA	[NULL]	RICHMOND VA GIO RFDG & PUB	IMPT-SEI	100000	0.010870	TMS
3318404-767201AC0	46,568.54	BBB+	BBB+	[NULL]	RIO TINTO FINANCE USA LTD 6.500% 20180		4700000	0.009908	TMS
6758908 767204100	21,521,349.00	NR	NR	[NULL]	RISKMETRICS GROUP INC		80154	268.500000	TMS
3029071-767735103	1,987,006.41	NR	NR	[NULL]	INSURANCE NOTE CAP TAXABLE MMS		88587	22.430000	TMS
1431749-76827RAA5	651,157.92	A	AA	[NULL]	ROBANIA CDO LTD/ROBANIA CDO LL		70500000	0.009223	TMS
1548007-77018RAJ7	1.00	BBB-	A	[NULL]	ROBERT HALF INTERNATIONAL INC		1000000	0.000000	ITS
302808 770323103	998,137.95	Bm	B	[NULL]	ROCKWELL AUTOMATION SHR	US	39005	25.590000	TMS
302882 773903109	2,643,601.57	NR	[NULL]	[NULL]	ROCKWELL COLLINS INC.		72937	36.245000	TMS
9515573 774341101	3,104,182.40	NR	[NULL]	[NULL]	ROHM & HAAS CO		64136	48.400000	CHASE
302942 775371107	16,846,745.11	BBB+m	A-	[NULL]	ROHM & HAAS CO-CORP BD		230983	72.935000	TMS
4882691 775371AU1	10,403,983.91	BBB+m	BBB	BBB+	ROLLINS INC		10000000	1.040398	TMS
2846895 775711104	308,229.32	NR	[NULL]	[NULL]	ROPER INDUSTRIES INC NEW		15274	20.180000	TMS
303012 776696106	1,196,173.80	Am	A	[NULL]	ROYAL DUTCH SHELL PL 1 ADR REPR 02.00		21015	56.920000	CHASE
1616278-780259206	12,927,461.80	NR	[NULL]	[NULL]	RUBIO'S RESTAURANTS SHR	USD	219568	58.850000	TMS
4752911 78116B102	11,627.82	NR	[NULL]	[NULL]	RUDDICK CORP	USD	2118	5.490000	TMS
1698419 781258108	1,031,585.82	NR	[NULL]	[NULL]	RURALMETRO CORP		28703	35.940000	TMS
475702 781748108	367,988.96	B-m	B-	[NULL]	RYDER SYSTEM INC		199994	1.840000	TMS
303369 783549108	438,499.71	Bm	B+	[NULL]	RYDER SYSTEM INC	MAKE WHOLE	5303	69.570000	TMS
2224655-78355HJK6	772.57	BBB+	BBB+	A-	***RYDEX ETF TRUST	S&P 500 EQUAL	80000	0.009657	TMS
1110417-78355W106	7,544,392.50	NR	[NULL]	[NULL]			185000	40.780500	TMS

2224922:78355W841	432,599.10	NR	[NULL]	[NULL]	[NULL]	RYDEX S&P EQUAL WEIGHT	HEALTH C,	8251	52,429,900	TMS
1835564:78381P109	151,734.96	NR	[NULL]	[NULL]	[NULL]	S&P 500 COVERED CALL TRUST	NP	12168	12,470,000	TMS
1305569:783859101	357,114.68	NR	[NULL]	[NULL]	[NULL]	S & T BANCORP INC		8948	39,910,000	TMS
1407160:78387GA0i	860,094.53	A	A2	A	A	AT&T INC	MAKE WHOLE CALL	982000	0,875,860	TMS
4765915:78389J106	1,563,448.32	OTHm	[NULL]	[NULL]	[NULL]	SBA COMMUNICATIONS CORP	CL A	59164	26,890,000	CHASE
2542552:78388AJ5	1,265,872.50	NR	[NULL]	[NULL]	[NULL]	SBA COMMUNICATIONS CORP	SR NT C	1329000	0,952,500	TMS
3224555:78388JAK2	2,722,381.00	NR	[NULL]	[NULL]	[NULL]	SBA COMMUNICATIONS CORPORATION	144	3200000	0,850,744	TMS
1600186:784008AA2	13,376.13	NR	B2	NR	NR	SARM 2005-10 NIM B	STRUCTURED A	1326000	0,010,088	MTS
1681777:784009AA0	2,056,701.22	Bm	NR	NR	NR	SARMN 2005-16XS A	STRUCTURED A	13700000	0,150,124	MTS
2411474:78402KAB1	2,159,109.74	AAnn	NR	AA+	AAA	SASC 2007-BHC1 A2	STRUCTURED A	3929000	0,549,532	MTS
4897161:78402X107	26,884.74	NR	[NULL]	[NULL]	[NULL]	SCOLR PHARMA INC	SHR USD	30902	0,870,000	TMS
3247890:78403WAAi	68,805,801.26	OTHm	NR	OC	NR	SASCO 2008-C2	STRUCTURED AS	70210000	0,980,000	MTS
2269344:78412FAG5	180,089.95	Bm	[NULL]	BB	[NULL]	SESI LLC	SENIOR EXCHANGE A	185000	0,973,459	TMS
2512806:78412FAH7	308,214.64	Bm	[NULL]	BB+	[NULL]	SESI LLC	GTD SR NT CONV	315000	0,978,459	TMS
9757501:78427V102	3,068,349.62	NR	[NULL]	NR	[NULL]	SI INTERNATIONAL INC		100999	30,380,000	TMS
2301748:78440X101	13,646,044.65	NR	[NULL]	[NULL]	[NULL]	SL GREEN REALTY CORP	REIT USE	213053	64,050,000	TMS
3278213:78442FEH7	86,317.00	BBBmm	Baa2	BBB-	BBB	SLM CORP	MEDIUM TERM NTS	10000000	0,008,632	TMS
2558164:78462F103	221,416,330.63	NR	[NULL]	[NULL]	[NULL]	***SPDR TRUST	UNITS SER 1 MEX	1845336	119,987,000	TMS
9332415:78462W106	587,739.18	NR	[NULL]	[NULL]	[NULL]	***S OIL CORPORATION	SPONSORED	21430	27,426,000	TMS
8382855:78463B101	120,740.90	NR	[NULL]	[NULL]	[NULL]	S1 CORPORATION		20090	6,010,000	TMS
1424112:78463V107	52,613,534.46	NR	[NULL]	[NULL]	[NULL]	SPDR GOLD TRUST		615651	85,460,000	CHASE
3323189:78463X863	408,143.52	NR	[NULL]	[NULL]	[NULL]	SPDR DJ WILSHIRE INTERNATIONAL REAL	REAL	10168	40,140,000	TMS
2705677:78464A102	1,296,807.08	NR	[NULL]	[NULL]	[NULL]	SPDR MORGAN STANLEY TECHNOLOGY	ET	26788	48,410,000	CHASE
7042536:78464A607	6,217,219.63	NR	[NULL]	[NULL]	[NULL]	SPDR DJ WILSHIRE REIT ETF		88577	70,190,000	TMS
2705676:78464A706	17,961,259.80	NR	[NULL]	[NULL]	[NULL]	SPDR SER TR	DJ GLOBAL TITANS	299604	59,950,000	TMS
2705230:78464A730	4,648,396.40	NR	[NULL]	[NULL]	[NULL]	SPDR SER TR	S&P OIL & GAS EXI	98137	47,366,400	TMS
2703717:78464A755	12,514,068.22	NR	[NULL]	[NULL]	[NULL]	SPDR SER TR	S&P METALS & MIN	227760	54,944,100	TMS
2705676:78464A797	15,840,204.60	NR	[NULL]	[NULL]	[NULL]	SPDR KBW BANK	ETF	438236	35,689,000	TMS
2705680:78464A862	3,180,138.94	NR	[NULL]	[NULL]	[NULL]	SPDR SER TR	S&P SEMICONDUCT	85667	37,122,100	TMS
1928934:78464A870	6,747,020.52	NR	[NULL]	[NULL]	[NULL]	SPDR S&P BIOTECH ETF		114047	59,160,000	TMS
2703717:78464A888	14,672,503.29	NR	[NULL]	[NULL]	[NULL]	SPDR SER TR	S&P HOME BUILD	695874	21,085,000	TMS
9628962:78464R105	156,791.04	NR	[NULL]	NR	[NULL]	SRA INTERNATIONAL INC	CL A	7296	21,490,000	TMS
1580470:78486Q101	754,328.77	NR	[NULL]	[NULL]	[NULL]	SVB FINANCIAL GROUP		12697	59,410,000	TMS
1391499:785060104	95,224.50	NR	[NULL]	[NULL]	[NULL]	S.Y. BANCORP INC		3023	31,500,000	TMS
1454202:785721KC4	2,418.33	A	A1	AA	[NULL]	SACHEM NY CENT SCH DIST G/O	HOLBRO	250000	0,009,873	TMS
1414165:785721LX7	1,001.19	A	A2	AA	[NULL]	SACHEM CENT SCH DIST N Y G/O	HOLBRO	100000	0,010,012	TMS
3149099:78572MAA:	78,896.24	BBB+	BAA1	BBB+	[NULL]	SABMILLER PLC	MAKE WHOLE CA	8588000	0,009,187	TMS
1790551:785849DJ6	1,046.65	NR	[NULL]	NR	[NULL]	SACRAMENTO CALIF CITY FING	P/C 01/01	100000	0,010,487	TMS
1956216:786004XN6	739.89	A	A2	A	[NULL]	SACRAMENTO CA MUD SUB ELEC REVREF		73800	0,010,026	TMS
7969676:786326108	2,355,947.30	NR	[NULL]	[NULL]	[NULL]	SADIA SA	1 ADR REPR 03.00 SHR	156023	15,100,000	TMS
303608:786429100	19,011,916.00	Bm	[NULL]	B+	[NULL]	SAFECO CORP		279587	68,000,000	TMS
1956571:786514208	11,749,120.00	NR	[NULL]	NR	[NULL]	SAFEMAY INC		458950	25,600,000	TMS
595606:790148100	858,887.19	Bm	[NULL]	B	[NULL]	ST JOE CO		23107	37,170,000	CHASE
303715:790849103	182,733.32	Bm	[NULL]	B+	[NULL]	ST JUDE MEDICAL INC		4089	44,689,000	TMS
1370298:79465L302	8,155,144.24	NR	[NULL]	[NULL]	[NULL]	SALESFORCE.COM INC		147543	55,273,000	TMS

9096584	795435106	1,744,110.90	NR	[NULL]	NR	[NULL]	SALIX PHARMACEUTICALS LTD	DEL	276843	6,300,000	TMS	
2232203	79546E104	4,287,368.36	NR	[NULL]	NR	[NULL]	SALLY BEAUTY HOLDINGS INC		475318	9,020,000	TMS	
2467347	796720AP5	1,054.56	A	AA3	AA	[NULL]	SAN BERNARDINO CALIF CMNTY COLGO BI		100000	0.010546	TMS	
2517397	796815WK1	1,023.49	A	A2	AA	[NULL]	SAN BERNARDINO CNTY CALIF CTFSPART		100000	0.010235	TMS	
2117463	797330AA5	6,213.50	BBB-mj	BAA3	NR	[NULL]	SAN DIEGO CALIF TOB SETTLEMENT TOBA		680000	0.009138	TMS	
8281511	79765AUF1	2,607.33	A	A1	A	[NULL]	SAN FRANCISCO CALIF CITY & CNTY ARP		250000	0.010429	TMS	
1320687	79771PUTC	2,134.06	A	A2	A	[NULL]	SAN FRANCISCO CALIF CITY & CNTY RED		200000	0.010670	TMS	
1958632	798111AU4	18,255,000.00	AAA	AAA	AAA	[NULL]	SAN JOAQUIN HILLS CALIF TRANSNO-CPN C		18255000	1.000000	TMS	
1698542	800013104	1,209,292.34	NR	[NULL]	[NULL]	[NULL]	SANDERSON FARMS INC SHR	USD	31096	36,889600	TMS	
1999971	80004CAC3	10,035,632.07	Bmj	[NULL]	B+	[NULL]	SANDISK CORP	SR NT CONV	12544000	0.800034	TMS	
2620152	80007P307	4,519,389.84	NR	[NULL]	NR	[NULL]	SANDRIDGE ENERGY INC		194466	23,240000	TMS	
2862178	800363103	179,181.00	NR	[NULL]	[NULL]	[NULL]	SANDY SPRING BANCORPSHR	US	8334	21,500000	TMS	
1231574	802809103	432,515.52	NR	[NULL]	[NULL]	[NULL]	SANTANDER BANCORP		34218	12,640000	ITS	
1410498	80281R300	122.50	Amj	[NULL]	A+	[NULL]	SANTANDER FIN PFD SA	6.41% UNIPER	7	17,500000	TMS	
2838653	80281R706	75,853.50	A	Aa3	A+	[NULL]	***SANTANDER FINANCE PREFERRED SA U		4974	15,250000	TMS	
2037829	80281TAB4	501,850.50	A	AA2	AA-	[NULL]	SANTANDER ISSUANCES S.A UNIPERSONA		530000	0,946888	TMS	
304007	803111103	247,916.73	Bmj	[NULL]	B	[NULL]	SARA LEE CORP		19122	12,985000	TMS	
1735208	80372TAB4	1,000,310.44	BBB-mj	BAA3	NR	NR	SARM 2005-19XS NIM2 A-2	STRUCTUREI	2500000	0,400124	MTS	
1102046	803827AG8	37,500.00	OTH	CAA3	CCC	NR	SASCO 03-12XS NIM	SASCO NIM TRU	2500000	0,015000	MTS	
1211830	803827AS3	3,125,000.00	OTHmj	CAA1	NR	NR	SASCO NIM 2003-S A	SASCO	12500000	0,250000	MTS	
2160076	80382JAA6	30.00	Bmj	NR	B	NR	SASCO NET INTEREST MARGIN TRUST 7.50	STRUCTURED AS	9910000	0,000003	TMS	
3268280	80384HAB6	12,814,395.00	AAA	NR	AAA	NR	SASCO 2008-3 A2	STRUCTURED AS	69267000	0,185000	MTS	
1366904	803866300	1,175,389.98	NR	[NULL]	[NULL]	[NULL]	SASOL LTD-SPONSORED ADR		29577	39,740000	TMS	
1435851	80517Q100	2,043,496.30	NR	[NULL]	[NULL]	[NULL]	SAVIENT PHARMACEUTICALS INC		114610	17,830000	TMS	
2513332	805423AA8	1,157,569.91	NR	[NULL]	[NULL]	[NULL]	SAVIS INC	CVT SR NOTES	1702000	0,680123	TMS	
1268386	805564LU3	258,044.00	AAA	AAA	AAA	NR	SAST 2002-2 AF5	SAXON ASSET SEI	310000	0,832400	MTS	
1268366	805564NL1	6,518,400.00	AAA	AAA	AAA	NR	SAST 2003-2 AF5	SAXON ASSET SEI	7760000	0,840000	MTS	
3398121	80584TK84	499,300.69	A1	P1	A1+	F1+	C/P SCALDIS CAPITAL LLC 4.2		500000	0,998601	MTS	
5765497	80589MT02	782,772.82	Bmj	[NULL]	B	[NULL]	SCANAL CORPORATION NEW		19106	40,970000	TMS	
1335811	806373106	50,663.46	NR	[NULL]	[NULL]	[NULL]	SCHAWK INC		3139	16,140000	TMS	
2785710	806605AH4	12,041,018.04	BBB+	BAA1	A-	BBB+	SCHERING-PLOUGH CORP	MAKE WHC	12931696	0,931124	TMS	
3184120	806605AJ0	9,235,317.58	BBB+	BAA1	A-	BBB+	SCHERING-PLOUGH CORP	MAKE WHC	9474409	0,974765	TMS	
1698597	806857108	8,414,893.88	NR	[NULL]	[NULL]	[NULL]	SCHLUMBERGER LTD SHR	USD	102937	81,748000	TMS	
1194584	806857AD0	47,945.66	A	A1	A+	[NULL]	SCHLUMBERGER LTD CNVBND#B 2.125%001	USD	23000	2,084594	TMS	
3340087	807863105	1,104,158.80	NR	[NULL]	[NULL]	[NULL]	SCHOOL SPECIALTY INC	USD	34280	32,210000	TMS	
2365927	807863AL9	4,177.06	NR	[NULL]	[NULL]	[NULL]	SCHOOL SPECIALTY INC	SUB DEB CO	485000	0,008613	TMS	
304172	808194104	168,260.37	Bmj	[NULL]	B	[NULL]	A SCHULMAN INC		8367	20,110000	TMS	
1960130	808513105	8,382,356.60	NR	[NULL]	NR	[NULL]	CHARLES SCHWAB CORP NEW		367970	22,780000	TMS	
6381053	808627103	790,393.58	NR	[NULL]	[NULL]	[NULL]	SCIELE PHARMA INC SHR	USD	26146	30,230000	TMS	
8049552	80874P109	16,551,709.02	B-mj	[NULL]	B-	[NULL]	SCIENTIFIC GAMES CORP	CLA	771210	21,462000	TMS	
4590563	80927GAH1	24,680,500.00	OTH	CAA3	D	[NULL]	SCOTIA PACIFIC CO LLC		37870000	0,650000	TMS	
1712690	811054402	188,638.20	NR	[NULL]	[NULL]	[NULL]	EW SCRIPPS CO SHR	USD	1	26055	7,240000	TMS
3276759	811065101	3,150,785.66	NR	[NULL]	[NULL]	[NULL]	SCRIPPS NETWORKS INTERACTIVE INC CL		74983	42,020000	TMS	
8208546	811543107	246,312.00	NR	[NULL]	[NULL]	[NULL]	SEABOARD CORP		198	#####	TMS	
1613805	811707306	103,417.05	NR	[NULL]	[NULL]	[NULL]	SEACOAST BANKING CORSHR	US	8877	11,650000	TMS	

459149	811904101	3,566,389.40	Bmj	[NULL]	B	[NULL]	SEACOR HOLDINGS INC	FORMERLY S	41761	85,400,000	TMS
3218895	811916105	7,287,595.00	NR	[NULL]	NR	[NULL]	***SEABRIDGE GOLD INC		418434	17,500,000	TMS
2917323	81211K100	1,801,432.15	Bmj	[NULL]	B	[NULL]	SEALED AIR CORP NEW		78858	22,844,000	TMS
1523533	812350106	12,814,012.74	NR	[NULL]	[NULL]	[NULL]	SEARS HOLDINGS CORP		128576	99,861,000	TMS
4199726	81369Y209	27,860,275.89	NR	[NULL]	[NULL]	[NULL]	HEALTH CARE SELECT SECTOR SPDR FUND		893817	31,170,000	TMS
4152898	81369Y308	12,996,805.90	NR	[NULL]	[NULL]	[NULL]	SECTOR SPDR TRUST	SHS BEN INT	465002	27,950,000	TMS
4495940	81369Y506	24,223,732.47	NR	[NULL]	[NULL]	[NULL]	ENERGY SELECT SECTOR SPDR FUND		364973	66,371,300	TMS
4167148	81369Y705	66,191,583.40	NR	[NULL]	[NULL]	[NULL]	FINANCIAL SELECT SECTOR SPDR FUND		3329724	19,879,000	TMS
1153660	81369Y804	9,171,732.14	NR	[NULL]	[NULL]	[NULL]	INDUSTRIAL SELECT SECT SPDR		283253	32,380,000	TMS
4199725	81369Y886	335,474.94	NR	[NULL]	[NULL]	[NULL]	UTILITIES SELECT SECTOR SPDR FUND		9853	34,048,000	TMS
304546	816300107	301,975.00	BBB+rmj	[NULL]	A-	[NULL]	SELECTIVE INSURANCE GROUP INC		12079	25,000,000	TMS
2414152	81662W10E	560,820.96	NR	[NULL]	NR	[NULL]	SEMGROUP ENERGY PARTNERS L P COM		75992	7,380,000	TMS
6290196	816636203	23,055,124.33	NR	[NULL]	[NULL]	[NULL]	SEMICONDUCTOR HOLDERS TRUST		896633	25,713,000	TMS
2781285	816851109	1,274,200.98	NR	[NULL]	[NULL]	[NULL]	SEMPRA ENERGY SHR	USD	24627	51,740,000	TMS
1287656	81721M109	409,147.56	NR	[NULL]	[NULL]	[NULL]	SENIOR HOUSING PROP TRUST		15963	24,120,000	TMS
304665	817315104	1,798,746.04	B-mj	[NULL]	B-	[NULL]	SEPRACOR INC		105313	17,080,000	CHASE
1484159	817315AW	1,800,000.00	NR	[NULL]	NR	[NULL]	SEPRACOR INC		2000C00	0,900,000	TMS
1277601	81743PDX1	1,669,941.31	AAA	AAA	AAA	AAA	SEMT 2003-8 A1	SEQUOIA MORTG	2460C00	0,678,838	MTS
1483515	81751XAA6	63,000.00	AAA+rmj	NR	AAA	NR	SUNSET PARK CDO LTD FRN 20100320 SER		10003000	0,003,000	TMS
2563852	81751YAA4	25.00	NR	[NULL]	[NULL]	[NULL]	***SERIES 2005-6 SEGREGATED PORTFOL		25000000	0,000,000	ITS
1541084	81752AAAS	1.00	AA+rmj	[NULL]	AA+	[NULL]	BARTON SPRINGS 2005-1		1000C00	0,000,000	ITS
1541084	81752AAC1	1.00	AA+rmj	[NULL]	AA+	[NULL]	BARTON SPRINGS 2005-1		1000C00	0,000,000	ITS
1676355	81752CAA1	1.00	AA+rmj	[NULL]	AA	[NULL]	BLUE POINT CDO FRN 20101220 SERIES# A		1000000	0,000,000	ITS
1961936	817565104	534,759.20	B-mj	[NULL]	B-	[NULL]	SERVICE CORP INTERNATIONAL		58126	9,200,000	CHASE
8056630	820280105	955,231.37	NR	[NULL]	[NULL]	[NULL]	SHAW GROUP INC		30034	31,805,000	TMS
304853	824348106	2,536,339.19	Amj	[NULL]	A	[NULL]	SHERWIN WILLIAMS CO		41413	61,245,000	TMS
1192154	825502RF6	1,061.30	Amj	AA3	NR	[NULL]	SHREWSBURY MASS G/O	MUN PURP	100000	0,010613	TMS
6267385	826516106	1,460,627.10	NR	[NULL]	[NULL]	[NULL]	***SIERRA WIRELESS INC		140310	10,410,000	TMS
2015896	827048109	354,863.20	Bmj	[NULL]	B+	[NULL]	SILGAN HOLDINGS INC		6365	55,840,000	TMS
1609695	82706C108	234,507.30	NR	[NULL]	[NULL]	[NULL]	***SILICON MOTION TECHNOLOGY CORPO		46631	5,029,000	TMS
606035	828806109	607,320.75	NR	[NULL]	[NULL]	[NULL]	SIMON PROPERTY GROUPREIT	US	6555	52,650,000	TMS
543063	829073105	1,380,629.50	Bmj	[NULL]	B+	[NULL]	SIMPSON MANUFACTURING CO INC		46801	29,500,000	TMS
2510973	829226AW	40,825.00	Bmj	[NULL]	B	[NULL]	SINCLAIR BROADCAST GROUP INC	SR NT	4600000	0,008875	TMS
9245931	82966C103	7,711.21	NR	[NULL]	[NULL]	[NULL]	SIRONA DENTAL SYSTEMSHR	US	299	25,790,000	TMS
1369987	82967H101	364,994.48	NR	[NULL]	[NULL]	[NULL]	SIRF TECHNOLOGY HOLDINGS INC	USD	194146	1,880,000	TMS
1643051	82967N108	7,219,478.46	NR	[NULL]	[NULL]	[NULL]	SIRIUS XM RADIO INC SHR	USD	7631584	0,946,000	TMS
594034	83001P109	42,599.92	NR	[NULL]	NR	[NULL]	SIX FLAGS INC	SHR	48409	0,880,000	TMS
7504565	83001P505	705.60	OTH	CAA3	C	[NULL]	SIX FLAGS INC	PFD INCOME EQUI	98	7,200,000	TMS
1415071	83001PAJ8	21,152,872.13	OTH	VMG3	CCC-	[NULL]	SIX FLAGS INC	CONV SENIOR NOT	49175000	0,430155	TMS
2498352	83050G6Q7	8,301,079.00	A	AA2	A	A+	SKANDINAVISKA ENSKILDA BANKEN		83000000	1,000130	MTS
9757135	830566105	74,268.77	NR	[NULL]	[NULL]	[NULL]	SKECHERS USA INC-CLA		4292	17,304,000	TMS
1678996	83088M102	948,520.15	NR	[NULL]	[NULL]	[NULL]	SKYWORKS SOLUTIONS ISHR	US	112691	8,417,000	TMS
2576021	83169Y108	430,704.96	NR	[NULL]	NR	[NULL]	SMART BALANCE INC		64093	6,720,000	TMS
9369596	831756101	4,324,415.20	B-mj	[NULL]	B-	[NULL]	SMITH & WESSON HOLDING CORP		891632	4,850,000	TMS
1698803	831865Z09	132,352.00	NR	[NULL]	[NULL]	[NULL]	AO SMITH CORP	SHR	2816	47,000,000	TMS

3350810: 832110100	6.553,106.70	NR	[NULL]	[NULL]	[NULL]	SMITH INTERNATIONAL INC	107189	61.136000	TMS
305440 832248108	2,007,762.95	Bmj	[NULL]	[NULL]	[NULL]	SMITHFIELD FOODS INC	99007	20.273000	TMS
3339246: 832248AR9	6,287,498.09	Bmj	[NULL]	[NULL]	[NULL]	SMITHFIELD FOODS INC	5880000	1.106954	TMS
3990353 832727101	102,880.47	NR	[NULL]	[NULL]	[NULL]	SMURFIT-STONE CONTAISHR	18759	5.484326	TMS
305464 833034101	1,034,187.48	Bmj	[NULL]	[NULL]	[NULL]	SNAP-ON INC	18962	54.540000	TMS
9491888 83404B103	4,287,090.08	NR	[NULL]	[NULL]	[NULL]	SOFTWARE HOLDERS TRUST	108479	39.520000	TMS
2098156 834445405	29,565.12	B-mj	[NULL]	[NULL]	[NULL]	SOMANETICS CORP NEW	1248	23.690000	TMS
2140806 835460106	51,319.91	NR	[NULL]	[NULL]	[NULL]	SONIC SOLUTIONS INC SHR	11193	4.685000	TMS
8208550 835668G104	1,176,075.57	NR	[NULL]	[NULL]	[NULL]	SONOSITE INC	32971	35.670000	TMS
8208551 835698107	1,966,632.39	NR	[NULL]	[NULL]	[NULL]	SOTHEBY'S HOLDINGS	94709	20.765000	TMS
2224241: 83616T108	355,695.00	NR	[NULL]	[NULL]	[NULL]	SOURCEFIRE INC	47426	7.500000	TMS
2526889: 836205AL8	36,508.45	BBB+	[NULL]	[NULL]	[NULL]	SOUTH AFRICA GOVERNMENT INTERNATIC	4100000	0.008905	TMS
4876533 838518108	1,082,445.00	NR	[NULL]	[NULL]	[NULL]	SOUTH JERSEY INDUSTRIES	29575	36.600000	TMS
4872430 84129R100	205,524.27	NR	[NULL]	[NULL]	[NULL]	SOUTHCOAST FINANCIAL CORP	20573	9.990000	TMS
305869 842587107	7,904,443.24	BBB+mj	[NULL]	[NULL]	[NULL]	SOUTHERN CO	200483	39.427000	TMS
2001305 84265V105	5,326,142.32	NR	[NULL]	[NULL]	[NULL]	SOUTHERN PERU COPPER CORP	241658	22.040000	TMS
305956 844030106	15,251,676.00	Bmj	[NULL]	[NULL]	[NULL]	SOUTHERN UNION CO NEW	693258	22.000000	TMS
4859574 844895102	175,049.28	NR	[NULL]	[NULL]	[NULL]	SOUTHWEST GAS CORP	5798	30.191322	TMS
2408666 84534EEEE4	250.17	OTH	WR	[NULL]	[NULL]	SOUTHWESTERN BELL TEL CO	25000	0.010007	TMS
2933456(845437BJ0	5,645,339.46	BBB	BAA1	[NULL]	[NULL]	SOUTHWESTERN ELEC PWR CO	6000000	0.940890	TMS
306055 84590S108	2,439,449.55	Bmj	[NULL]	[NULL]	[NULL]	SOVEREIGN BANCORP INC	306849	7.980000	TMS
1531089: 84649R101	305,821.99	NR	[NULL]	[NULL]	[NULL]	SPANSION INC	151999	2.012000	TMS
2033955: 84649RAA6	847,208.76	OTHmj	[NULL]	[NULL]	[NULL]	SPARTAN STORES INC	2621000	0.323239	TMS
2826520: 846822AE4	9,282.88	NR	[NULL]	[NULL]	[NULL]	SPECIAL VALUE EXPANSION FD LLCTAXABI	1030000	0.009013	TMS
1889755: 84743P308	32.76	AAmj	[NULL]	[NULL]	[NULL]	SPECIAL VALUE EXPANSION FD LLCTAXABI	36	0.910000	MTS
1337165: 84743Q207	36.40	A	AA3	[NULL]	[NULL]	SPECIAL VALUE OPPORTUNITIES FD LLC MI	40	0.910000	MTS
2454840(84758N109	6,125,929.27	NR	[NULL]	[NULL]	[NULL]	SPECTRA ENERGY PARTNERS LP	332389	18.430000	TMS
2408804 84760C107	50,891.88	NR	[NULL]	[NULL]	[NULL]	SPECTRANETICS CORP SHR	11514	4.420000	TMS
2682689 84762L105	761,527.85	NR	[NULL]	[NULL]	[NULL]	SPECTRUM BRANDS INC SHR	371477	2.050000	TMS
556304 847789106	9,095.34	Bmj	[NULL]	[NULL]	[NULL]	SPEEDWAY MOTORSPORTS INC	482	18.870000	TMS
527356 848420105	78,592.50	NR	[NULL]	[NULL]	[NULL]	SPHERION CORP	14970	5.250000	TMS
1629442: 848565107	172,975.85	NR	[NULL]	[NULL]	[NULL]	SPIRE CORP	16745	10.330000	TMS
543156 852061100	7,616,478.73	Bmj	[NULL]	[NULL]	[NULL]	SPRINT NEXTEL CORPORATION	1220003	6.243000	TMS
1304481: 852857200	35,094.13	NR	[NULL]	[NULL]	[NULL]	STAMPS.COM INC	2559	13.714000	TMS
1075455: 852891100	249,133.50	NR	[NULL]	[NULL]	[NULL]	STANCORP FINANCIAL GROUP	5033	49.500000	TMS
2264062: 853254AA8	623,129.85	BBB+mj	[NULL]	[NULL]	[NULL]	STANDARD CHARTERED PLC VARIABLE RA	900000	0.692366	TMS
3157927: 853254AC4	823.45	Amn	[NULL]	[NULL]	[NULL]	STANDARD CHARTERED PLC	100000	0.008234	TMS
306436 853626109	128,519.30	Bmj	[NULL]	[NULL]	[NULL]	STANDARD MICROSYSTEMS CORP	4870	26.390000	TMS
2819495: 853763AA8	5,439,600.00	OTH	[NULL]	[NULL]	[NULL]	STANDARD PACIFIC CORP	7500000	0.725280	TMS
1302145: 854231107	164,886.14	NR	[NULL]	[NULL]	[NULL]	STANDEX INTERNATIONAL CORP	5893	27.980000	TMS
2197286: 854532108	408,665.00	NR	[NULL]	[NULL]	[NULL]	STANLEY INC	11045	37.000000	TMS
306457 854616109	1,111,894.34	Bmj	[NULL]	[NULL]	[NULL]	STANLEY WORKS	24766	44.896000	TMS
306517 855030102	758,627.96	Bmj	[NULL]	[NULL]	[NULL]	STAPLES INC	31263	24.266000	TMS
2403737: 855082103	500,000.00	NR	[NULL]	[NULL]	[NULL]	***STAR ASIA FIN LTD	250000	2.000000	TMS
1661225 85512C105	1,344,000.00	NR	[NULL]	[NULL]	[NULL]	STAR GAS PARTNERS LPLP	600000	2.240000	TMS

14795191	855244109	5,036,200.59	NR	[NULL]	[NULL]	[NULL]	***STARBUCKS CORP	(GERMAN LIST	314507	16,013000	TMS
2563942	85528P108	421,050.06	NR	[NULL]	[NULL]	NR	STARENT NETWORKS CORP		34038	12,370000	TMS
306592	855707105	66,498.25	B	B2	[NULL]	B+	STATE AUTO FINANCIAL CORP		2275	29,230000	TMS
306643	857477103	2,521,691.34	AA	AAA	[NULL]	AA+	STATE STREET CORP	SHR USD	46658	55,230000	TMS
8755984	858155203	333,255.33	NR	[NULL]	[NULL]	[NULL]	STEELCASE INC-CL A		32013	10,410000	TMS
3094106	85856G100	104,557.00	NR	[NULL]	[NULL]	NR	STELLARONE CORPORATION		5503	19,000000	TMS
306764	858586100	458,968.99	Bmj	[NULL]	[NULL]	B	STEPAN CO		8501	53,990000	TMS
1126971	858907108	617,327.56	NR	[NULL]	[NULL]	[NULL]	STERLING BANCSHARES INC/TX		52873	11,720000	TMS
8219002	858912108	1,210,504.88	NR	[NULL]	[NULL]	[NULL]	STERICYCLE INC		18947	63,889000	TMS
1664143	858915101	148,675.80	NR	[NULL]	[NULL]	[NULL]	STERLING RESOURCES LSHR	CAL	116700	1,274000	TMS
448872	859152100	773,120.64	B-mj	[NULL]	[NULL]	B-	STERIS CORP		21193	36,480000	TMS
3586514	859319105	128,138.28	NR	[NULL]	[NULL]	[NULL]	STERLING FINANCIAL CSHR	USD	9804	13,070000	TMS
2597750	859737207	3,605,963.75	NR	[NULL]	[NULL]	[NULL]	STERLITE INDUSTRIES 1 ADR REPR 01.00		373675	9,650000	TMS
306833	860372101	1,245,715.94	Bmj	[NULL]	[NULL]	B	STEWART INFORMATION SERVICES CORP		43694	28,510000	TMS
306842	860630102	109,994.15	Bmj	[NULL]	[NULL]	B	STIFEL FINANCIAL CORP		2399	45,850000	TMS
552548	86074Q102	1,372,471.46	OTHmj	[NULL]	[NULL]	C	STILLWATER MINING CO		190093	7,220000	TMS
1320374	86183Q100	555,925.50	NR	[NULL]	[NULL]	NR	UTS STONEMOR PARTNERS L P	COMMO	36550	15,210000	TMS
543241	862685104	862,447.74	Bmj	[NULL]	[NULL]	B	STRATASYS INC		49623	17,380000	TMS
1384255	862727106	1,157,637.60	NR	[NULL]	[NULL]	[NULL]	STRATEGIC HOTELS & REIT	USD	124880	9,270000	TMS
8197843	863167201	88,088.00	NR	[NULL]	[NULL]	[NULL]	STRATUS PROPERTIES ISHR	USD	3146	28,000000	TMS
7769480	8635725N9	72,800,000.46	AAA	AAA	[NULL]	AAA	ARC 2001-BC1 A	AMORT RESID CO	80000000	0,910000	MTS
630152	863572AS2	39,000.00	AAA	AAA	[NULL]	AAA	SLH 89-1 1 - H CMO SERIES 89-1SLH MTGE		2600	15,000000	MTS
728269	863572GE7	49,075,139.00	AAAmm	BAA3	[NULL]	AAA	SASCO 95-2 IIA CMO SER 95-2 STRUCTUR		49075139	1,000000	MTS
3616392	863572UX9	1,955,886.94	AAAmm	[NULL]	[NULL]	AAA	SASC 98-08 A-3 CMO SERIES 98-8STRUCTU		28000000	0,698531	MTS
631876	863573CRG	0.00	AAA	AAA	[NULL]	AAA	SMART 91-5 5-1 CMO SERIES 005 STRUCTU		24873	0,000000	MTS
715639	863573CS8	50,000.00	AAA	AAA	[NULL]	AAA	SMART 91-5 5-GA CMO SERIES 005STRUCT		10000	5,000000	MTS
715666	863573JK8	1,291.26	AAA	AAA	[NULL]	AAA	SMART 92-5 5-BO CMO SER 92-5 STRUCTU		1709	0,755594	MTS
726773	863573NE7	22,464.12	AAA	AAA	[NULL]	AAA	SMART 92-9 9-AY CMO SERIES 009STRUCTU		2276	9,870000	MTS
726757	863573QH7	115,848.54	NR	[NULL]	[NULL]	NR	SMART 92-12 BY CMO SER 12 STRUCTUR		3581	32,350890	MTS
715662	863573QT1	4,024.53	AAA	AAA	[NULL]	AAA	SMART 93-1 1-AY CMO SERIES 001STRUCTU		3581	1,123855	MTS
715665	863573QV6	125,338.58	AAA	AAA	[NULL]	AAA	SMART 93-1 1-BY CMO SERIES 001STRUCTU		3716	33,729435	MTS
1525279	863576AN4	293,667.34	AAAmm	NR	AAA	AAA	SASCO 05-5 4-AX	STRUCTURED ASS	2361042	0,124380	MTS
1525279	863576AP9	98,481.53	AAAmm	NR	AAA	AAA	SASC 05-5 4-PAX	STRUCTURED AS	755877	0,130271	MTS
1525280	863576AS3	230,942.79	AAAmm	NR	NR	AAA	SASC 2005-5 PAX	STRUCTURED AS	1328688	0,173658	MTS
1366883	863579AH1	1,639,320.90	NR	NR	NR	NR	SARM 2004-13 B4	STRUCTURED AD	2751000	0,595900	MTS
1366582	863579AR9	3,716.29	AAA	AAA	NR	NR	SARM 2004-12 3AX	STRUCTURED AD	5284725	0,000703	MTS
1366594	863579BD9	40,543.98	AA	AA2	AA+	AA+	SARM04-12 B1-X	STRUCTURED AD	43862000	0,000924	MTS
1366599	863579BF4	28,810.47	AAmj	NR	AA	AA	SARM04-12 B2-X	STRUCTURED AD	30364000	0,000949	MTS
1366606	863579BT4	1,808.40	A	A2	AA-	AA-	SARM04-12 B3-X	STRUCTURED AD	3371000	0,000536	MTS
1386103	863579CWI	186.96	A	A2	AA-	AA-	SARM04-14 B3-X	STRUCTURED AD	23737000	0,000068	MTS
1386152	863579DN5	12,423.44	NR	NR	NR	NR	SARM 2004-15 B6	STRUCTURED AD	217955	0,057000	MTS
1406709	863579EG6	1,031,597.23	AAA	AAA	AAA	AAA	SARM 2004-16 1A2	STRUCTURED AD	1456000	0,708515	MTS
1406725	863579FFO	821.01	A	A2	AA-	AA-	SARM04-16 B3X	STRUCTURED AD	2819000	0,000291	MTS
1427389	863579GS1	12.64	Bmj	NR	BB-	BB-	SARM04-18 B7X	STRUCTURED AD	1155000	0,000011	MTS
1452583	863579HS0	852.40	A	A2	AA-	AA-	SARM04-20 B5X	STRUCTURED AD	1850000	0,000451	MTS

1452597:863579JF6	523,732.32	AAA	AAA	NR	SARM04-19 1A2X	STRUCTURED AD	69844000	0.007499	MTS
1848679:863579K31	20,781,852.99	AAAm	NR	AAA	SARM 2005-23 1A1	STRUCTURED AD	31000000	0.670383	MTS
1548560:863579RP5	214,894.64	AAA	AAA	NR	SARM 2005-11 1A1	STRUCTURED AD	300000	0.718315	MTS
1549494:863579SG4	9,225,000.00	AAA	AAA	NR	SARM 2005-5 A2	STRUCTURED AD	15000000	0.615000	MTS
1549494:863579SH2	805,650.00	AAA	AAA	NR	SARM 2005-5 A3	STRUCTURED AD	1310000	0.615000	MTS
1638438:863579WU1	9,000,000.00	AAA	AAA	NR	SARM 2005-16XS A3	STRUCTURED A	24000000	0.375000	MTS
1674726:863579X70	3,827,523.77	AAA	AAA	NR	SARM 2005-18 9A1	STRUCTURED AD	4495000	0.851507	MTS
2063686:863581AD6	1,765,870.46	AAAmj	NR	NR	SARM 2006-6 1AX	STRUCTURED AD	67843000	0.018048	MTS
2063700:863581AL8	632,066.40	OTHmn	NR	CCC	SARM 2006-6 B11	STRUCTURED AD	5040000	0.125410	MTS
3150575:86358DAF5	1,382,525.00	AAAmj	NR	NR	SARM 2008-1 A32	STRUCTURED AD	3253000	0.425000	MTS
3150575:86358DAL2	947,880.00	AAAmj	NR	NR	SARM 2008-1 B1	STRUCTURED AD	5266000	0.180000	MTS
3150575:86358DAMI	346,780.00	Amj	NR	NR	SARM 2008-1 B2	STRUCTURED AD	2477000	0.140000	MTS
3150575:86358DANE	323,760.00	BBBmj	NR	NR	SARM 2008-1 B3	STRUCTURED AD	1704000	0.190000	MTS
1098058:86358EAL0	975,000.00	AAAm	NR	AAA	SAIL 2003-BC2 A3	SAIL	1500000	0.650000	MTS
1098058:86358EAP1	5,000.00	OTHmn	NR	CCC	SAIL 2003-BC2 M2	SAIL	25000	0.200000	MTS
1098059:86358EASE	105,100.00	OTH	CA	C	SAIL 2003-BC2 B	SAIL	1051000	0.010000	MTS
1001379:86358R2G1	14,675,859.81	AAA	AAA	AAA	SASCO 02-16A 4A-1	STRUC ASST SE	20000000	0.733793	MTS
1001380:86358R2H9	1,100,685.99	AAA	AAA	AAA	SASCO 02-16A 4A-2	STRUC ASST SE	1500000	0.733791	MTS
8331124:86358RDX2	438,995.09	AAA	AAA	[NULL]	SASCO 01-SB1-A5 CMO SER 01-SB1STRUC1	STRUC ASST SE	535000	0.820552	MTS
8331132:86358REF0	275,754.88	Bmj	B2	[NULL]	SASCO 01-SB1-B5 CMO SER 01-SB1STRUC1	STRUC ASST SE	1611500	0.171123	MTS
8346055:86358RLS4	6,045.70	Amn	AA3	AA	SASCO 16 H B2-X	STRUCTURED AS	302285	0.020000	MTS
9725207:86358RPF8	429,955.07	AAA	AAA	AAA	SASCO 2002-11A 2A-1	STRUC ASST SE	565000	0.760982	MTS
9857760:86358RRB6	5,374,748.53	AAA	AAA	AAA	SASCO 02-14A 2A1-1	STRUC ASST SE	7378000	0.728483	MTS
9089220:86358RSEE	1,209,411.91	AAA	AAA	NR	SASCO 01-21A 1A-1 CMO SER 01 STRUC AS	STRUC ASST SE	1650000	0.732977	MTS
9089224:86358RSJ7	5,607,000.00	AAA	AAA	NR	SASCO 01-21A B1 CMO SER 01 STRUC AS	STRUC ASST SE	6300000	0.890000	MTS
9205268:86358RUC1	1,951,500.00	AAA	AAA	AAA	SASCO 02-1A 2A1	STRUCTURED AS	3280000	0.595000	MTS
9205320:86358RUE1	2,490,588.05	AAA	AAA	AAA	SASCO 02-1A 3A1	STRUC ASST SEC	3380000	0.736890	MTS
9205293:86358RUH1	361,698.67	AAA	AAA	AAA	SASCO 02-1A 4A	STRUC ASST SEC	500000	0.723397	MTS
9862378:86358RW21	0.00	AAmj	NR	NR	SASCO 02-13 BX	STRUCTURED AS	1380333	0.000000	MTS
9356102:86358RXV4	1,011,862.37	OTHmn	[NULL]	CCC	SASCO 02-AL1 B-5 CMO SER 02 STRUC AS	STRUC ASST SEC	7873000	0.128523	MTS
1001389:86358RY27	45,336.99	AA	AA2	NR	SASCO 02-16A B1-1X	STRUCTURED A	2683000	0.017271	MTS
9464395:86358RYX1	466,533.36	AAA	AAA	AAA	SASCO 2002-5A 3A	STRUC ASST SE	632000	0.738186	MTS
2224714:863592AF8	108,084.00	AAA	AAA	NR	SASC 2006-RF3 1AX	STRUCTURED A	675525	0.160000	MTS
2224714:863592AJ0	492,701.56	AA	AA2	NR	SASC 2006-RF3 1B1	STRUCTURED A	832000	0.592189	MTS
2224716:863592AM1	526,147.96	A	A2	NR	SASC 2006-RF3 1B2	STRUCTURED A	832000	0.632389	MTS
2224716:863592AN1	225,687.40	B	B2	NR	SASC 2006-RF3 1B5	STRUCTURED A	478000	0.472149	MTS
2224718:863592AS0	162,801.54	NR	NR	NR	SASC 2006-RF3 1B6	STRUCTURED A	821859	0.198089	MTS
2224719:863592AU5	113,369.21	AAA	AAA	NR	SASC 2006-RF3 3AX	STRUCTURED A	692911	0.163613	MTS
2224719:863592AV3	1,242,805.89	AA	AA2	NR	SASC 2006-RF3 2B1	STRUCTURED A	1867000	0.665670	MTS
2224720:863592AX9	421,561.56	A	A2	NR	SASC 2006-RF3 2B2	STRUCTURED A	868000	0.485670	MTS
1176225:86359A3E1	81,900.00	BB	BA2	NR	SASC 2006-RF3 2B4	STRUCTURED A	260000	0.315000	MTS
1189449:86359A5X7	120,978,000.00	AAA	AAA	NR	SASCO 2003-31A 2A7	STRUCTURED /	120878000	0.100000	MTS
1038176:86359ACH4	44,433.25	AAAmj	NR	NR	SASCO 2003-34A B1-I-X	STRUCTURED,	3585000	0.012394	MTS
1038910:86359ADL4	11,144.21	A	A2	NR	SASCO 2002-21A B2-I-X	STRUCTURED	4071000	0.002737	MTS
	413,636.50	AAA	AAA	NR	SASCO 02-23 A7	STRUCTURED AS	500000	0.827273	MTS

10495791:86359AEES	13,369.70	A	A2	AA+	NR	SASCO 2002-25A B2-I-X	STRUCTURED,	1449000	0.009227	MTS
10499841:86359AFH1	57,069.00	OTH	C	CCC	C	ARC 2002 BC9 B	ARC 2002 BC9 B	2238000	0.025500	MTS
1073196:86359AKV4	9,260.92	A	A2	AA	NR	SASCO 2003-2A B2-1-X	STRUCTURED,	2411000	0.003841	MTS
1084966:86359AMP2	11,136.639.02	AAA	AAA	AAA	NR	SASCO 2003-6A 1-A1	STRUC ASST SE	1500000	0.742443	MTS
10849571:86359AMW8	363,599.09	AAA	AAA	AAA	NR	SASCO 2003-6A 4-A1	STRUC ASST SE	510000	0.712939	MTS
1163362:86359AT78	210,659.08	AAA	AAA	AAA	NR	SASCO 2003-26A 5A	STRUC ASST SE	3010000	0.699864	MTS
1123132:86359AWY:	103,480.00	OTHmj	NR	D	NR	SASCO 2003 AL2 B5	STRUCTURED A:	10348000	0.010000	MTS
14763304:86359B2J9	205,259.02	AAA	AAA	AAA	NR	SASC 2005-2XS 2A2	STRUCTURED A:	280000	0.733068	MTS
14997951:86359B4V0	1,884,063.00	AAA	AAA	AAA	NR	SASC05-4XS 1-A4B	STRUCTURED A:	3000000	0.628021	MTS
15257411:86359B7Q8	216,575.58	AAA	AAA	AAA	NR	SASC05-7XS 1A1C	STRUCTURED A:	250000	0.866302	MTS
1189798:86359BAA9	7,727.52	AAA	AAA	AAA	AAA	SASCO 2003-33H 1A1	STRUCTURED,	10000	0.727252	MTS
1189505:86359BAY7	110,046.40	OTHmj	[NULL]	CC	NR	SASCO 2003-36XS M3	STRUCTURED,	4360000	0.025240	MTS
12025251:86359BDC2	1,020,190.84	BBmj	NR	BB	NR	SASCO 2003-35 B4	STRUCTURED AS	1427000	0.714920	MTS
13861721:86359BF55	59,925.00	BBmj	NR	BBB	NR	SASC 2004-18H B3	STRUCTURED AS	799000	0.075000	MTS
13861871:86359BF89	200.00	OTHmj	NR	D	NR	SASC 2004-18H B5	STRUCTURED AS	200000	0.001000	MTS
12277461:86359BFX4	0.00	NR	NR	NR	NR	SASCO 2004-2AC B6	STRUC ASST SE	397881	0.000000	MTS
1231554:86359BGB1	502,618.17	AAA	AAA	AAA	NR	SARM 2004-1 3A1	STRUCTURED AD	695000	0.723192	MTS
12571294:86359BKB6	780,810.52	AAA	AAA	AAA	NR	SARM 2004-3AC A2	STRUC ADJUST	1100000	0.709828	MTS
1257409:86359BLB5	9,950,900.75	AAA	AAA	AAA	NR	SARM 2004-2 2A	STRUC ASST SEC	13557463	0.733980	MTS
13164101:86359BTF8	696,713.85	AAA	AAA	AAA	NR	SARM 2004-6 5A1	STRUCTURED AD	800000	0.870892	MTS
13164141:86359BTJ0	357,765.52	AAA	AAA	AAA	NR	SARM 2004-6 5A4	STRUCTURED AD	604000	0.592327	MTS
1316418:86359BTR2	12,319.80	Amj	NR	A	NR	SARM 2004-6 B2-X	STRUCTURED AC	12923000	0.000953	MTS
13395741:86359BVG3	4,159,897.01	AAA	AAA	AAA	[NULL]	STRUCTURED ADJUSTABLE RATE MORTG	STRUCTURED AD	6200000	0.670951	MTS
13519541:86359BYH6	83,730.97	Amj	NR	AA	NR	SARM04-10 B1-X	STRUCTURED AD	62097000	0.001348	MTS
1530743:86359DAAE	2,966,250.00	AAAm	NR	AAA	NR	SASC 2005-8 A	STRUCTURED ASS	42375000	0.070000	MTS
1574111:86359DDZ7	3,876,409.55	AAAm	AAA	NR	AAA	SASC 2005-11H A3	STRUCTURED AS	6541000	0.592633	MTS
15741151:86359DEK5	1,936.01	OTHmn	NR	NR	C	SASC 2005-11H B6	STRUCTURED AS	624520	0.003100	MTS
15740661:86359DEM1	2,129,469.00	AAA	AAA	AAA	NR	SASC05-9XS 1A3A	STRUCTURED AS	3000000	0.709823	MTS
16088681:86359DJJ7	165,050.58	OTHmj	NR	CCC	NR	SASC 2005-14 B6	STRUCTURED AS:	1942000	0.084950	MTS
16092751:86359DKM1	220,659.12	AAA	AAA	AAA	NR	LEH XS 05-1 2A2	LEHMAN XS TRUS	450000	0.490354	MTS
1609276:86359DKT3	1,050,000.00	AAA	AAA	AAA	NR	LEH XS 05-1 3A3A	LEHMAN XS TRUS	3000000	0.350000	MTS
1609303:86359DLE5	15,167,470.22	AAA	AAA	AAA	NR	LEH XS 05-1 2A1	LEHMAN XS TRUS	20750000	0.730962	MTS
1638484:86359DMU1	4,706,360.89	AAA	AAA	AAA	NR	LEH XS 05-2 2A1A	LEHMAN XS TRUS	5500000	0.855702	MTS
17033441:86359DSVC	149,169.89	AAA	AAA	AAA	NR	SASC05-17 PAX	STRUCTURED AS:	819156	0.182102	MTS
1277792:86359JAA7	1,044,134.63	AAA	AAA	AAA	NR	SAMI 2003-AR4 A1	STRUCTURED AS	1500000	0.696030	MTS
13688461:86359LDY2	1,049,635.51	AAA	AAA	AAA	NR	SAMI 2004-AR5 1A2	STRUCTURED AS	2000000	0.524818	MTS
2146995:86359WAC	953,125.00	OTH	BA1	CCC	NR	SASC 2006-S3 M1	STRUCTURED AS	2000000	0.047656	MTS
2146995:86359WAE:	90,000.00	OTH	CAA1	CC	NR	SASC 2006-S3 M3	STRUCTURED AS	6000000	0.015000	MTS
2146995:86359WAF:	126,281.25	OTH	C	D	NR	SASC 2006-S3 M4	STRUCTURED AS	10776000	0.011719	MTS
1990699:86359XAF0	284,900.00	A	AA3	AA+	BB	SASC 2006-AM1 M1	STRUCTURED A	814000	0.350000	MTS
19915711:86360BAQ1	288,448.17	AAmm	NR	AAA	AA	SARM 2006-4 7A4	STRUCTURED AD	870000	0.331550	MTS
19915731:86360BAT5	106,511.67	OTHmn	NR	NR	C	SARM 2006-4 B31	STRUCTURED AD	4593000	0.023190	MTS
1991576:86360BBC1	10,045.00	OTHmn	NR	NR	C	SARM 2006-4 B51	STRUCTURED AD	2009000	0.005000	MTS
1991577:86360BBF4	156,902.90	OTHmm	NR	CC	C	SARM 2006-4 B72	STRUCTURED AD	3157000	0.049700	MTS
2226276:86360DAA2	163,908.42	AAAmj	NR	AAA	NR	SASCO 2006-11 A1	STRUCTURED AS	200000	0.819542	MTS

2054572: 86360JAG6	1,317,383.08	BBB+	BAA1	AAA	NR	SAMI 2006-AR5 2A3	STRUCTURED AS	2726000	0.483266	MTS
2026816: 86360MAB	1,341,675.95	AAA	AAA	AAA	NR	SASC06-6 1A2	STRUCTURED ASS	75000000	0.017889	MTS
2026817: 86360MAD	770,658.56	AAA	AAA	AAA	NR	SASC06-6A 2A2	STRUCTURED AS	65000000	0.011856	MTS
2028098: 86360NAE2	21,987.00	OTHmm	NR	CC	C	SARM 2006-5 B8II	STRUCTURED AD	2443000	0.009000	MTS
2028099: 86360NAM	1,147,710.91	AAAm	NR	AAA	AAA	SARM 2006-5 2AX	STRUCTURED AD	91262000	0.012576	MTS
2028074: 86360NAXC	5,000.00	OTHmm	NR	NR	C	SARM 2006-5 B3I	STRUCTURED AD	1000000	0.005000	MTS
2028078: 86360NBE1	52,380.90	OTHmm	NR	NR	CC	SARM 2006-5 B6II	STRUCTURED AD	1221000	0.042900	MTS
2063213: 86360VABC	1,264,353.42	AAA	AAA	AAA	NR	SASC 2006-8 1A2	STRUCTURED AS	75000000	0.016858	MTS
2107443: 86360XAK6	131,810.00	OTHmm	C	NR	BBB-	SASC 2006-GEL3 M7	STRUCTURED A	3768000	0.035000	MTS
2107444: 86360XAL4	75,320.00	OTHmm	C	NR	BB+	SASC 2006-GEL3 B1	STRUCTURED A	3766000	0.020000	MTS
2108230: 86361AAE9	465,156.67	BBB	BAA2	BBB	NR	SASC 2006-RF2 B3	STRUCTURED AS	711000	0.654229	MTS
2108230: 86361AAF6	323,547.42	BB	BA2	BB	NR	SASC 2006-RF2 B4	STRUCTURED AS	553000	0.585077	MTS
2108230: 86361AAG4	162,468.35	B	B2	B	NR	SASC 2006-RF2 B5	STRUCTURED AS	395000	0.411312	MTS
2107464: 86361BAL1	718,387.20	BBB+mm	NR	A-	AAA	SARM 2006-7 4AX	STRUCTURED AD	74832000	0.009600	MTS
2107463: 86361BAU1	7,180.00	OTHmm	NR	NR	C	SARM 2006-7 B4I	STRUCTURED AD	1436000	0.005000	MTS
2107464: 86361BAV9	20,672.00	OTHmm	NR	CC	C	SARM 2006-7 B5I	STRUCTURED AD	1292000	0.016000	MTS
2151907: 86361JAC4	898,736.49	AAAm	NR	AAA	AAA	SARM 2006-8 1-A2X	STRUCTURED AI	67925000	0.013246	MTS
2151907: 86361JAE0	1,003,382.15	AAAm	NR	AAA	AAA	SARM 2006-8 1-AX	STRUCTURED AC	311771000	0.003218	MTS
2151909: 86361JAG5	4,041,273.73	AAAm	NR	AAA	AAA	SARM 2006-8 2A2	STRUCTURED AD	5484000	0.736921	MTS
2151909: 86361JAK6	3,466,613.22	AAAm	NR	AAA	AAA	SARM 2006-8 2AS	STRUCTURED AD	35704000	0.097093	MTS
2151910: 86361JAU4	4,322,956.20	AAAm	NR	AAA	AAA	SARM 2006-8 3AS	STRUCTURED AD	61000000	0.070868	MTS
2151911: 86361JBC3	469,605.69	AAAm	NR	AAA	AAA	SARM 2006-8 4-AX	STRUCTURED AC	270079000	0.001739	MTS
2151913: 86361JBM1	108,337.49	OTHmm	NR	NR	CC	SARM 2006-8 B5II	STRUCTURED AD	1187000	0.091270	MTS
2185402: 86361PAB2	2,359,500.00	AAAmj	NR	AAA	B	SARM 2006-9 1-A2	STRUCTURED AD	9438000	0.250000	MTS
2185402: 86361PAD8	1,305,516.07	AAAm	NR	AAA	AAA	SARM 2006-9 1-PAX	STRUCTURED AI	90060435	0.014496	MTS
2185403: 86361PAL0	1,900,561.32	AAAm	NR	AAA	AAA	SARM 2006-9 II-AX	STRUCTURED AD	154658691	0.012289	MTS
2186022: 86361PAZ9	60,830.52	OTHmm	NR	NR	C	SARM 2006-9 B4-I	STRUCTURED AD	898000	0.067740	MTS
2186035: 86361PBD7	134,074.22	OTHmm	NR	NR	C	SARM 2006-9 B8-II	STRUCTURED AD	1673000	0.080140	MTS
2226241: 86361QAC	202,576.46	AAAm	NR	AAA	AAA	SARM 2006-10 1AX	STRUCTURED AI	86098000	0.002353	MTS
2226245: 86361QAR	1,910,231.67	OTHmm	NR	CCC	B	SARM 2006-10 B1II	STRUCTURED AD	4911000	0.388970	MTS
2226245: 86361QAW	30,102.59	OTHmm	NR	D	C	SARM 2006-10 B5I	STRUCTURED AD	941000	0.031990	MTS
2452693: 86362CAG	52,763.67	BB	BA2	BBB-	NR	SASC 2007-RF1 B4	STRUCTURED AS	822000	0.064189	MTS
2452693: 86362CAH7	40,459.51	B	B2	B+	NR	SASC 2007-RF1 B5	STRUCTURED AS	705000	0.057389	MTS
2452694: 86362CAJ3	14,104.73	NR	NR	NR	NR	SASC 2007-RF1 B6	STRUCTURED AS	1060506	0.013300	MTS
3094343: 86362DAC	1,859,308.50	AAAmj	NR	AAA	NR	SASC 2008-RF1 AO	STRUCTURED A	2402209	0.773999	MTS
3094341: 86362DAG	22,024.80	BBmj	NR	BB	NR	SASC 2008-RF1 B4	STRUCTURED AS	322000	0.068400	MTS
3094342: 86362DAH	15,790.30	Bmj	NR	B	NR	SASC 2008-RF1 B5	STRUCTURED AS	269000	0.058700	MTS
2261774: 86362HAH	4,510.00	B-	B3	BBB	NR	SARM 2006-11 M2	STRUCTURED AC	902000	0.005000	MTS
2261775: 86362HAN	403,013.60	OTHmj	NR	CC	NR	SARM 2006-11 M7	STRUCTURED AC	1804000	0.223400	MTS
2261793: 86362HAQ	291,210.44	OTHmm	NR	CCC	CCC	SARM 2006-11 B2II	STRUCTURED AD	2372000	0.122770	MTS
2261794: 86362HAR	198,455.76	OTHmm	NR	NR	C	SARM 2006-11 B3II	STRUCTURED AD	1368000	0.145070	MTS
2261794: 86362HATC	111,191.04	OTHmm	NR	NR	C	SARM 2006-11 B4II	STRUCTURED AD	912000	0.121920	MTS
2261794: 86362HATC	0.00	AAAm	NR	AAA	AAA	SARM 2007-8 1A2	STRUCTURED AD	48000	0.000000	MTS
2764939: 86362NAB6	5,330,475.00	AAAm	NR	AAA	AA	SARM 2007-8 2A4	STRUCTURED AD	23691000	0.225000	MTS
2764940: 86362NAH	2,448,726.27	AAAm	NR	AAA	AAA	SARM 2007-8 2-AX	STRUCTURED AC	247444000	0.009888	MTS

27649401:86362NAKE	475,819.20	AAmj	NR	AA+	BB	SARM 2007-8 M1	STRUCTURED AD	8304000	0.057300	MTS
27649401:86362NAM2	111,492.40	AAmj	NR	AA	BB	SARM 2007-8 M-3	STRUCTURED AD	2642000	0.042200	MTS
27649401:86362NANC	160,267.20	Amj	NR	A	B	SARM 2007-8 M4	STRUCTURED AD	4152000	0.038600	MTS
27649401:86362NAC2	60,195.30	BBmj	NR	BBB	CCC	SARM 2007-8 M6	STRUCTURED AD	1887000	0.031900	MTS
27649461:86362NAS2	2,513,984.04	BBBmn	NR	NR	BBB	SARM 2007-8 2B1	STRUCTURED AD	6054000	0.415260	MTS
27649481:86362NAU2	108,525.00	Bmn	NR	NR	B	SARM 2007-8 2B3	STRUCTURED AD	1447000	0.075000	MTS
23733991:86362QAJ2	157,920.00	BBB+	CA	BBB+	BB+	SASCO 2007-GEL1 M6	STRUCTURED	2632000	0.060000	MTS
23734001:86362QAK2	90,000.00	BBB	C	BBB	BB	SASCO 2007-GEL1 M7	STRUCTURED	2000000	0.045000	MTS
23734001:86362QAL7	121,830.00	BB	C	BBB-	BB	SASCO 2007-GEL1 M8	STRUCTURED	4061000	0.030000	MTS
23261881:86362RAE1	1,293,336.41	AAAmn	NR	AAA	AAA	SARM 2006-12 2AX	STRUCTURED A	132080924	0.009792	MTS
23261891:86362RAF2	752,189.19	AAAmn	NR	AAA	AAA	SARM 2006-12 2PAX	STRUCTURED A	74621943	0.010080	MTS
23261901:86362RAN1	62,930.00	OTHmj	NR	CC	NR	SARM 2006-12 M7	STRUCTURED AC	1798000	0.035000	MTS
23678831:86362TAHC	801,255.94	AAAmn	NR	AAA	AAA	SARM 2007-1 2AX	STRUCTURED AD	80254000	0.009984	MTS
23678791:86362TAN7	1,897.00	OTHmj	NR	CCC	NR	SARM 2007-1 M-5	STRUCTURED AD	1897000	0.000100	MTS
23678841:86362TAX5	1,999.18	NR	NR	NR	NR	SARM 2007-1 B611	STRUCTURED AD	512609	0.003900	MTS
24073631:86362UAF1	818,920.20	AAAmn	NR	AAA	AAA	SARM 2007-2 2AX	STRUCTURED AD	144583369	0.005694	MTS
24073621:86362UAF7	41,792.80	OTH	CA	BB	NR	SARM 2007-2 M2	STRUCTURED AD	3073000	0.013600	MTS
24073621:86362UAF3	61,450.00	Bmj	NR	BB-	NR	SARM 2007-2 M3	STRUCTURED AD	4916000	0.012500	MTS
24073621:86362UAKC	13,968.60	Bmj	NR	B	NR	SARM 2007-2 M4	STRUCTURED AD	2253000	0.006200	MTS
24073621:86362UAL8	2,868.00	OTHmj	NR	CCC	NR	SARM 2007-2 M5	STRUCTURED AD	2868000	0.000100	MTS
24073621:86362UAMK	17,203.20	OTHmj	NR	CC	NR	SARM 2007-2 M6	STRUCTURED AD	2048000	0.008400	MTS
24073631:86362UAN2	36,423.60	OTHmj	NR	CC	NR	SARM 2007-2 M7	STRUCTURED AD	2868000	0.012700	MTS
24073641:86362UAP2	104,085.00	BBmn	NR	NR	BB	SARM 2007-2 B111	STRUCTURED AD	2313000	0.045000	MTS
24073651:86362UAS2	11,132.00	OTHmn	NR	NR	C	SARM 2007-2 B411	STRUCTURED AD	506000	0.022000	MTS
23693191:86362XAC2	31,266.87	BB	BA1	AAA	NR	SAMI 2007-AR1 1A3	STRUCTURED AS	270000	0.115803	MTS
23693191:86362XARE	52,417.94	BB	BA2	AAA	NR	SAMI 2007-AR1 2A3	STRUCTURED AS	539000	0.115803	MTS
23252501:86363AAA5	16,000,000.00	B	AA3	B	NR	SASC 2006-S4 A	STRUCTURED AS	32000000	0.500000	MTS
25598871:86363BAD7	41,600,000.00	AAmn	NR	AA	AA	SASC 2007-RM1 M2	STRUCTURED A	52000000	0.800000	MTS
25598881:86363BAF2	24,420,000.00	Amm	NR	A	A	SASC 2007-RM1 M3	STRUCTURED A	33000000	0.740000	MTS
23658581:86363CAB2	1,705,318.27	AAA	AAA	AAA	NR	SASC07-2 1A2	STRUCTURED ASS	95760000	0.017808	MTS
24527291:86363GAC1	10,290,785.28	BBB	BAA2	AAA	NR	SARM 2007-3 1-AX	STRUCTURED AC	404512000	0.025440	MTS
24527261:86363GAE2	4,648,343.27	AAAmj	NR	AAA	A	SARM 2007-3 2A2	STRUCTURED AD	8191000	0.568188	MTS
24527261:86363GAF1	1,054,891.09	AAAmn	NR	AAA	AA	SARM 2007-3 3A1	STRUCTURED AD	1460000	0.722528	MTS
24527261:86363GAG1	3,215,199.15	AAAmj	NR	AAA	A	SARM 2007-3 3A2	STRUCTURED AD	5562000	0.578065	MTS
24527271:86363GAK1	7,545,887.23	AAAmn	NR	AAA	AAA	SARM 2007-3 4A2	STRUCTURED AD	13418000	0.562370	MTS
24527271:86363GAM2	8,077,867.15	AAAmn	NR	AAA	AAA	SARM 2007-3 4A4	STRUCTURED AD	10928000	0.739190	MTS
24527271:86363GAN2	5,212,996.70	AAAmj	NR	AAA	A	SARM 2007-3 4A5	STRUCTURED AD	8909000	0.585138	MTS
24527271:86363GAP2	334,906.93	AAAmn	NR	AAA	AAA	SARM 2007-3 4-AX	STRUCTURED AC	53418000	0.006270	MTS
24527281:86363GBFC	51,906.40	OTHmn	NR	NR	C	SARM 2007-3 B411	STRUCTURED AD	1612000	0.032200	MTS
24527281:86363GBH2	14,669.51	NR	NR	NR	NR	SARM 2007-3 B611	STRUCTURED AD	1011690	0.014500	MTS
24527291:86363GBK2	32,126.40	OTHmn	NR	CC	C	SARM 2007-3 B63	STRUCTURED AD	1104000	0.029100	MTS
24999061:86363LAE3	1,099,800.00	OTH	CA	CCC	NR	SARM 2007-4 M-3	STRUCTURED AD	6500000	0.169200	MTS
24999061:86363LAF0	538,350.40	OTH	CA	CCC	NR	SARM 2007-4 M-4	STRUCTURED AD	2798000	0.198800	MTS
24999071:86363LAG8	463,363.60	OTH	CA	CC	NR	SARM 2007-4 M-5	STRUCTURED AD	3521000	0.131600	MTS
24999071:86363LAH6	298,421.60	OTH	CA	CC	NR	SARM 2007-4 M-6	STRUCTURED AD	2708000	0.110200	MTS

2499906(86363LAME	6,229,750.00	BB	BA2	NR	SARM 2007-4 1-A4	STRUCTURED AD	49838000	0.125000	MTS
2498018(86363PAB0	1,735,044.49	AAA	NR	NR	SASC 2007-3 1A2	STRUCTURED AS	59551902	0.017429	MTS
2499839(86363PAE4	995,913.80	AAA	NR	NR	SASC 2007-3 2A2	STRUCTURED AS	59050363	0.015865	MTS
2561288(86363WAG	184,800.00	AAA	AAA	A	SASC 2007-BC3 2A3	STRUCTURED A	330000	0.560000	MTS
2561336(86363XAG2	4,605,653.94	B	NR	A	SARM 2007-5 2-A4	STRUCTURED AD	7669000	0.585291	MTS
2561336(86363XAH3	1,703,393.19	AAA	NR	AAA	SARM 2007-5 2-AX	STRUCTURED AC	149940000	0.011360	MTS
2561337(86363XAK3	3,844,875.00	B	NR	A	SARM 2007-5 3-A2	STRUCTURED AD	10253000	0.375000	MTS
2561341(86363XAN7	197,365.40	CCC	NR	NR	SARM 2007-5 M-3	STRUCTURED AD	5513000	0.035800	MTS
2561341(86363XAP2	52,567.20	CC	NR	NR	SARM 2007-5 M-4	STRUCTURED AD	1788000	0.029400	MTS
2561341(86363XAO6	40,230.00	CC	NR	NR	SARM 2007-5 M-5	STRUCTURED AD	1490000	0.027000	MTS
2561341(86363XARE	33,823.00	CC	NR	NR	SARM 2007-5 M-6	STRUCTURED AD	1490000	0.022700	MTS
2561342(86363XAT4	503,664.20	CCC	NR	NR	SARM 2007-5 B1-II	STRUCTURED AD	8203000	0.061400	MTS
2561342(86363XAY3	35,250.60	CC	NR	NR	SARM 2007-5 B5-II	STRUCTURED AD	1526000	0.023100	MTS
2620006(86364CAF3	19,065.45	AAA	NR	AAA	SARM07-6 3-A1	STRUCTURED ADJ	25000	0.762618	MTS
2620007(86364CAG7	10,617,750.00	AAA	NR	BBB	SARM07-6 3-A2	STRUCTURED ADJ	38610000	0.275000	MTS
2620009(86364CAM4	64,800.00	B	NR	NR	SARM07-6 M5	STRUCTURED ADJ	2160000	0.030000	MTS
2620009(86364CAP7	53,352.00	CC	NR	NR	SARM07-6 M7	STRUCTURED ADJ	2160000	0.024700	MTS
2620010(86364CAQ1	313,589.90	BB	NR	NR	SARM07-6 B1-II	STRUCTURED ADJ	6773000	0.046300	MTS
2620011(86364CAS1	53,846.40	CCC	NR	NR	SARM07-6 B3-II	STRUCTURED ADJ	1896000	0.028400	MTS
2620012(86364CAV4	4,279.73	NR	NR	NR	SARM07-6 B6-II	STRUCTURED ADJ	951051	0.004500	MTS
2703662(86364DAEC	2,040,003.54	AAA	NR	AAA	SARM 2007-7 2-A1X	STRUCTURED AI	128788102	0.015840	MTS
2703662(86364DAG1	949,377.74	AAA	NR	AAA	SARM 2007-7 2-A2X	STRUCTURED AI	43184941	0.021984	MTS
2703662(86364DAH3	6,982,325.00	AAA	NR	BBB	SARM 2007-7 2-A3	STRUCTURED AD	39899000	0.175000	MTS
2703662(86364DAT7	2,750,332.46	AAA	NR	AAA	SARM 2007-7 2-AS2	STRUCTURED AI	5100000	0.539281	MTS
2703661(86364DAZ3	200,837.10	AA	NR	NR	SARM 2007-7 M4	STRUCTURED AD	4493000	0.044700	MTS
2703660(86364DBB5	74,369.50	BBB-	NR	NR	SARM 2007-7 M6	STRUCTURED AD	2439000	0.030500	MTS
2703658(86364DBK5	9,641.59	NR	NR	NR	SARM 2007-7 2-B6	STRUCTURED AD	1252155	0.007700	MTS
2619334(86364GAE3	1,851,300.00	CCC	NR	A	SASCO 2007-TC1 M3	STRUCTURED /	4114000	0.450000	MTS
2619334(86364GAF6	751,600.00	CCC	NR	A-	SASCO 2007-TC1 M4	STRUCTURED /	1879000	0.400000	MTS
2823286(86364JAB3	3,021,550.00	AAA	NR	BB	SARM 2007-9 1A2	STRUCTURED AD	17266000	0.175000	MTS
2823293(86364JAC1	1,458,840.13	AAA	NR	AAA	SARM 2007-9 1AX	STRUCTURED AD	172661000	0.038448	MTS
2823293(86364JAF4	2,680,657.92	AAA	NR	AAA	SARM 2007-9 2-AX	STRUCTURED AC	290870000	0.309216	MTS
2823287(86364JAG2	266,016.80	AA+	NR	B	SARM 2007-9 M1	STRUCTURED AD	4963000	0.053600	MTS
2823288(86364JAH0	111,148.80	AA+	NR	B	SARM 2007-9 M2	STRUCTURED AD	2481000	0.044800	MTS
2823288(86364JAJ6	59,284.80	AA	NR	CCC	SARM 2007-9 M3	STRUCTURED AD	1432000	0.041400	MTS
2823288(86364JAK3	95,091.30	AA-	NR	CC	SARM 2007-9 M4	STRUCTURED AD	2577000	0.036900	MTS
2823289(86364JAL1	31,037.50	A	NR	CC	SARM 2007-9 M5	STRUCTURED AD	955000	0.032500	MTS
2823289(86364JAM9	38,936.00	A-	NR	CC	SARM 2007-9 M6	STRUCTURED AD	1240000	0.031400	MTS
2823289(86364JAN7	31,487.50	BBB-	NR	C	SARM 2007-9 M7	STRUCTURED AD	1145000	0.027500	MTS
2823290(86364JAP2	5,111,052.48	AA	NR	NR	SARM 2007-9 2-B1	STRUCTURED AD	11714000	0.436320	MTS
2823290(86364JAR8	1,029,035.28	BBB	NR	NR	SARM 2007-9 2-B3	STRUCTURED AD	1378000	0.746760	MTS
2823290(86364JAT4	1,318,036.02	BB	NR	NR	SARM 2007-9 2-B4	STRUCTURED AD	1722000	0.765410	MTS
2879465(86364PAB9	6,256,425.00	AAA	NR	A	SARM 2007-10 1A2	STRUCTURED AC	35751000	0.175000	MTS
2879476(86364PAC7	1,990,590.62	AAA	NR	AAA	SARM 2007-10 1-AX	STRUCTURED AI	238337000	0.008352	MTS
2879465(86364PAG8	253,012.30	AA+	NR	BB	SARM 2007-10 M1	STRUCTURED AC	5153000	0.049100	MTS

2879465f86364PAH6	149,329.80	AAmj	NR	AA	B	SARM 2007-10 M-2	STRUCTURED AC	3507000	0.041400	MTS
2879466f86364PAJ2	47,140.80	Amj	NR	AA+	B	SARM 2007-10 M3	STRUCTURED AC	1288000	0.036600	MTS
2879466f86364PAK3	47,177.40	Amj	NR	A	B	SARM 2007-10 M4	STRUCTURED AC	1289000	0.036600	MTS
2879466f86364PAL7	40,829.60	BBB+mj	NR	A-	B	SARM 2007-10 M5	STRUCTURED AC	1288000	0.031700	MTS
2879466f86364PAMf	40,700.80	BBBmj	NR	BBB	CCC	SARM 2007-10 M6	STRUCTURED AC	1288000	0.031600	MTS
2879466f86364PAN3	34,389.60	BBB-mj	NR	BBB-	CCC	SARM 2007-10 M-7	STRUCTURED AC	1288000	0.026700	MTS
2879467f86364PAPE	4,083.919.77	AAmj	NR	AA	NR	SARM 2007-10 2-B1	STRUCTURED AC	7807000	0.523110	MTS
2890311f86364PACC	7,987,000.00	AAAmj	NR	AAA	AAA	SASC 2007-BNC1 A3	STRUCTURED A	31948000	0.250000	MTS
2931059f86364YALB	1,686,927.00	AAAmj	NR	AA+	AA	SARM 2007-11 M1	STRUCTURED AC	5797000	0.291000	MTS
2931059f86364YAMf	1,128,351.60	Amim	NR	AA	A	SARM 2007-11 M2	STRUCTURED AC	4923000	0.292000	MTS
2931059f86364YAN4	326,887.20	Amj	NR	AA-	BBB	SARM 2007-11 M3	STRUCTURED AC	1541000	0.199200	MTS
2931062f86364YAO7	83,526.90	Amj	NR	A	BB	SARM 2007-11 M5	STRUCTURED AC	1541000	0.050900	MTS
2931063f86364YARE	57,912.40	BBB+mj	NR	A-	BB	SARM 2007-11 M6	STRUCTURED AC	1204000	0.048100	MTS
2931063f86364YAT1	3,631,919.40	AAmj	NR	AA	NR	SARM 2007-11 B12	STRUCTURED AC	7134000	0.509100	MTS
2931063f86364YAUf	1,478,029.50	Amj	NR	A	NR	SARM 2007-11 B22	STRUCTURED AC	3075000	0.480660	MTS
2931063f86364YAV6	755,379.90	BBBmj	NR	BBB	NR	SARM 2007-11 B32	STRUCTURED AC	1845000	0.405420	MTS
2931064f86364YAY0	186,699.24	Bmj	NR	B	NR	SARM 2007-11 B52	STRUCTURED AC	1476000	0.126490	MTS
3268231f86365BAB9	3,565,870.00	AAAmj	NR	AAA	NR	SARM 2008-2 A1X	STRUCTURED AC	129668000	0.027500	MTS
3268232f86365BAHf	7,872,700.00	AAAmj	NR	AAA	NR	SARM 2008-2 A3	STRUCTURED AD	18524000	0.425000	MTS
3268232f86365BAL7	2,200,440.00	AAmj	NR	AA	NR	SARM 2008-2 B1	STRUCTURED AD	6668000	0.330000	MTS
3268232f86365BAN3	755,480.00	BBBmj	NR	BBB	NR	SARM 2008-2 B3	STRUCTURED AD	2222000	0.340000	MTS
2931163f86365CACf	2,610,725.47	AAAmj	NR	AAA	NR	SASC 2007-RF2 1A3	STRUCTURED A	3319439	0.788496	MTS
2931095f86365CADf	41,779.20	AAmj	NR	AA	NR	SASC 2007-RF2 B1	STRUCTURED AS	768000	0.054400	MTS
2931095f86365CAE1	16,161.60	Amj	NR	A	NR	SASC 2007-RF2 B2	STRUCTURED AS	364000	0.044400	MTS
2931095f86365CAF8	12,274.00	BBBmj	NR	BBB	NR	SASC 2007-RF2 B3	STRUCTURED AS	323000	0.038000	MTS
2931095f86365CAGf	9,159.20	Bmj	NR	BB	NR	SASC 2007-RF2 B4	STRUCTURED AS	283000	0.032400	MTS
2931096f86365CAJ0	5,382.75	NR	NR	NR	NR	SASC 2007-RF2 B6	STRUCTURED AS	363699	0.014800	MTS
3033674f86365HADf	74,029.98	AAA	AAA	AAA	NR	SASC 2008-1 1A4	STRUCTURED AS:	416334	0.177814	MTS
307070f863657101	2,153,055.88	Amj	[NULL]	A+	[NULL]	STRYKER CORP		34006	63.314000	TMS
1368807f863902102	73,493.26	NR	[NULL]	[NULL]	[NULL]	STUDENT LOAN CORP		775	94.830000	TMS
2266715f863911AF0	448,938.54	AAA	AAA	AAA	NR	SASC 2006-RF4 2AX	SASCO LLC	2494103	0.180000	MTS
2266716f863911AJ2	635,580.02	A	A2	AA	NR	SASC 2006-RF4 B2	SASCO LLC	855000	0.626409	MTS
2266716f863911AK9	585,257.17	BBB	BAA2	A-	NR	SASC 2006-RF4 B3	SASCO LLC	748000	0.782429	MTS
1099648f864482104	2,753.19	NR	[NULL]	[NULL]	[NULL]	SUBURBAN PROPANE PARTNERS LP		81	33.990000	TMS
6844534f864763MCE	2,500.00	A	A2	AA	[NULL]	NY INSTITUTE OF TECHNOLOGY		250000	0.010000	TMS
2496332f864766R85	3,129.03	A	AA3	AA	[NULL]	SUFFOLK CNTY N Y PUB IMPT BDS 2005 B		300000	0.010430	TMS
2236404f864770AF9	559.86	AAAmj	NR	AAA	[NULL]	SUFFOLK CNTY N Y INDL DEV AGY CONTIN		52100	0.010746	TMS
5007464f865378103	262,147.38	NR	[NULL]	[NULL]	[NULL]	SULPHCO INC	SHR USD 0.	119702	2.190000	TMS
1231300f866933401	9,314,763.15	NR	[NULL]	[NULL]	[NULL]	SUN HEALTHCARE GROUP INC		565247	16.450000	TMS
1843698f867229106	36,614,803.05	NR	[NULL]	[NULL]	[NULL]	SUNCOR ENERGY INC		848547	43.150000	TMS
1288754f86764L108	10,848,502.70	NR	[NULL]	[NULL]	[NULL]	SUNOCO LOGISTICS PARTNERS LP		241346	44.950000	TMS
1737069f867652109	34,148,026.13	NR	[NULL]	NR	[NULL]	SUNPOWER CORP	CLA	417902	81.713000	TMS
3441516f867652AA7	1,538,340.58	NR	[NULL]	[NULL]	[NULL]	SUNPOWER CORP		1073000	1.433682	TMS
1933086f867762AA4	40,500.00	AAAmj	[NULL]	AAA	[NULL]	SUNSET PK CDO LTD / SUNSET PK CDO LLC		5000000	0.008100	TMS
1480481f86776TAD9	4.00	BBB+	A3	AAA	[NULL]	SUNSET PARK CDO LTD FRN 20091220 SER		4000000	0.000000	ITS

307425	867914103	1,015,908.15	Amj	[NULL]	A	[NULL]	SUNTRUST BANKS INC	18761	54,150,000	TMS
3106796	86800CAD	4,845.00	NR	[NULL]	[NULL]	[NULL]	SUNTECH POWER HOLDING CNVBND#144A	425000	0.011400	TMS
3203594	86806M205	1,051,526.19	OTHmj	[NULL]	C	[NULL]	SUPERIOR BANCORP NEW	117227	8,970,000	TMS
448873	868536103	1,056,247.99	BBB+mj	[NULL]	A-	[NULL]	SUPERVALU INC	46617	22,658,000	TMS
8052064	868873100	509,368.32	NR	[NULL]	[NULL]	[NULL]	SURMODICS INC	16581	30,720,000	TMS
307525	869099101	1,924,127.99	BBB+mj	[NULL]	A-	[NULL]	SURQUEHANNA BANCSHARES INC-PA	83767	22,970,000	TMS
2412262	869362103	266,537.90	NR	[NULL]	NR	[NULL]	**SUTOR TECHNOLOGY GROUP LIMI	64226	0.999592	MTS
3323341	869587J57	899,632.50	A1	[NULL]	A1+	[NULL]	C/P SVENSKA HANDELSBANKEN INC	900000	0.999078	MTS
3328406	87030JK32	99,907.83	A1	[NULL]	A1+	[NULL]	C/P SWEDISH EXPORT CREDIT CORP	100000	40,510,000	TMS
307559	870738101	929,745.01	B-mj	[NULL]	B-	[NULL]	SWIFT ENERGY CO (HOLDING COM	22951	0.814282	TMS
1996923	87089AAAE	12,622,445.55	A	[NULL]	A	[NULL]	SWISS RE CAPITAL LP VARIABLE RATE BC	15501322	11,650,000	TMS
2186301	871043105	10,126,098.45	NR	[NULL]	NR	[NULL]	SWITCH & DATA FACILITIES CO INC	869193	1,120,670	TMS
2272481	871503AD0	3,443,817.63	NR	[NULL]	[NULL]	[NULL]	SYMANTEC CORP	3073000	29,173,000	TMS
9116167	87157D109	466,009.50	NR	[NULL]	B-	[NULL]	SYNOPLYS INC	15974	20,074,000	TMS
307661	871607107	1,636,753.66	B-mj	[NULL]	A	[NULL]	SYNOVUS FINANCIAL CORP	81536	11,000,000	TMS
307665	87161C105	3,255,594.00	Amj	[NULL]	NR	[NULL]	SYNNEX CORPORATION	296054	22,630,000	TMS
1178533	87162W10C	152,005.71	NR	[NULL]	NR	[NULL]	SYNERSE HOLDINGS ISHR	6717	18,620,000	TMS
1481991	87163F106	170,298.52	NR	[NULL]	A+	[NULL]	TCF FINANCIAL CORP	9146	20,958,000	TMS
307759	872275102	6,995,403.16	Amj	[NULL]	NR	[NULL]	UNIT COM LTD PA	333782	32,110,000	TMS
4686174	87233Q108	8,820,071.13	NR	[NULL]	B	[NULL]	TECO ENERGY INC	274583	16,896,000	TMS
307789	872375100	2,021,100.88	Bmj	[NULL]	NR	[NULL]	TEPCO PARTNERS LP	121053	25,950,000	TMS
307798	872384102	8,471,740.80	NR	[NULL]	[NULL]	[NULL]	TICC CAPITAL CORP	326464	5,060,000	TMS
2937244	872447109	138,816.04	NR	[NULL]	AAA	[NULL]	TIAA 2007-C4 X	27434	0.003478	MTS
2717231	87246AAL2	4,849,352.18	AAAmj	NR	A+	[NULL]	TUX COMPANIES INC NEW	595508	32,930,000	TMS
307866	872540109	19,810,078.44	Amj	[NULL]	NR	[NULL]	TRW AUTOMOTIVE HOLDINGS INC	254257	18,240,000	TMS
1227627	87264S106	4,637,647.68	NR	[NULL]	NR	[NULL]	TNS INC	16171	19,640,000	TMS
1261564	872960109	317,598.44	NR	[NULL]	[NULL]	[NULL]	TAKE-TWO INTERACTIVE SOFTWARE	42501	15,490,000	TMS
4859581	874054109	558,340.49	NR	[NULL]	[NULL]	[NULL]	TAL INTERNATIONAL GRSHR	16396	21,200,000	TMS
1707811	874083106	347,595.20	NR	[NULL]	[NULL]	[NULL]	...TALISMAN ENERGY INC	57060	15,673,000	TMS
2458320	87425E103	894,301.38	NR	[NULL]	NR	[NULL]	TANTASQUA MASS REGL SCH DIST REF BC	100000	0.010589	TMS
3014386	875892DZ1	1,058.88	AAAmj	AAA	[NULL]	[NULL]	TANZANITE TRUST P/C 08/10/08 @	14241913	0.993200	ITS
2978756	876002AA4	14,145,067.99	NR	[NULL]	[NULL]	[NULL]	TARGA RESOURCES PARTLP	10000000	1,177,102	TMS
1705130	87600TAA5	11,771,020.14	NR	[NULL]	NR	[NULL]	TASER INTERNATIONAL INC	142027	16,130,000	TMS
2374223	87611X105	2,290,895.51	NR	[NULL]	[NULL]	[NULL]	***TATA MOTORS LTD SPONSORED A	53838	7,032,000	TMS
7930905	87651B104	378,588.82	NR	[NULL]	AAA	NR	TBW 2006-3 AP	434195	9,740,000	TMS
1385205	876568502	4,229,059.30	NR	[NULL]	AAA	NR	TBW 2006-3 AX	390873	0.414839	MTS
2063722	87804AAJ1	162,149.26	AA	AA2	CC	NR	TBW 2006-3 B7	5268039	0.024229	MTS
2063722	87804AAK8	127,639.08	AA	AA2	CC	NR	TBW 2006-3 B8	3926000	0.049230	MTS
2063723	87804AAQ	193,276.98	OTHmj	NR	CC	NR	TBW 2006-3 B4	2949393	0.001000	MTS
2063723	87804AAR	2,949.39	NR	NR	CC	NR	TBW 2006-3 B5	5235000	0.128790	MTS
2066541	87804AAW	674,215.65	OTHmj	NR	CC	NR	TECK COMINCO LTD SHR	1308000	0.097980	MTS
2066541	87804AAX	128,157.84	OTHmj	NR	CC	NR	TELECOM ARGENTINA SA STEPPED CPN 10	3399	33,240,000	TMS
8497832	878742204	112,982.76	NR	[NULL]	[NULL]	[NULL]	TELECOM ITALIA CAPITAL SA	19000000	0.009908	TMS
1677525	879273AM2	188,258.33	Bmm	[NULL]	B+	BBB+	MAKE WHC	2274000	0.009634	TMS
1392000	87927VAE8	21,906.90	BBB	BAA2	BBB	BBB+				

1643333(879403AP8	18,145.99	BBB+	A3	BBB+	A-	TELEFONOS DE MEXICO SAB DE CV 4.750%	1800000	0.010081	TMS
1643334(879403AS2	29,208.64	BBB+	A3	BBB+	A-	TELEFONOS DE MEXICO SAB DE CV 5.500%	3024000	0.009659	TMS
9489645 87969NAB1	8,810.68	A	A2	A	[NULL]	TELFSTRACORP LTD 8.375% 20120401	840000	0.010489	TMS
3098566(87974D100	36,277.13	NR	[NULL]	[NULL]	[NULL]	TEMBEC INC	15101	2.402300	TMS
605583 879939106	295,847.10	B-mj	[NULL]	[NULL]	[NULL]	TELETECH HOLDINGS INC	21330	13.870000	TMS
1206179(88023U101	132,574.69	NR	[NULL]	NR	[NULL]	TEMPUR PEDIC INTERNATIONAL INC	11238	11.797000	TMS
1445851(88033G100	1,332,513.41	NR	[NULL]	[NULL]	[NULL]	***TENET HEALTHCARE CORP GERMAN	218123	6.109000	TMS
1615172 88033R205	291,839.60	NR	[NULL]	[NULL]	[NULL]	TENGASCO INC SHR USD	280616	1.040000	TMS
1231574(880345103	427,954.56	NR	[NULL]	[NULL]	[NULL]	TENNANT CO	10572	40.480000	TMS
2784571(88076W102	1,722,403.44	NR	[NULL]	[NULL]	[NULL]	TERADATA CORP	77796	22.140000	TMS
308839 880770102	963,329.08	B-mj	[NULL]	[NULL]	[NULL]	TERADYNE INC	112802	8.540000	TMS
308845 880779103	7,644,628.34	B-mj	[NULL]	B-	[NULL]	TEREX CORP NEW	228286	33.490000	CHASE
446967 880915103	1,586,136.57	B-mj	[NULL]	B-	[NULL]	TERRA INDUSTRIES INC	40058	39.596000	TMS
9609020 881451108	442,996.71	NR	[NULL]	[NULL]	[NULL]	TERRESTAR CORP SHR USD	200451	2.210000	TMS
1679859(881561XJ8	432,453.07	AAA	AAA	AAA	AAA	TMTS 2005-14HE AF2	440000	0.982848	MTS
2619655(88157VAD5	306,900.00	OTH	CA	B	NR	TMTS 2007-6ALT M1	5115000	0.050000	MTS
2619656(88157VAE7	193,850.00	OTH	C	CCG	NR	TMTS 2007-6ALT M2	3877000	0.050000	MTS
2619656(88157VAF4	95,680.00	OTH	C	CC	NR	TMTS 2007-6ALT M3	2392000	0.040000	MTS
2619655(88157VAG2	24,750.00	OTH	C	CC	NR	TMTS 2007-6ALT M4	825000	0.030000	MTS
3417490 881609101	743,798.51	NR	[NULL]	[NULL]	[NULL]	TESORO CORP	43019	17.290000	TMS
308933 88162G103	66,456.45	Bmj	[NULL]	B	[NULL]	TETRA TECH INC NEW	2421	27.450000	TMS
1165890(88164L100	424,270.00	NR	[NULL]	NR	[NULL]	TESSERA TECHNOLOGIES INC	22000	19.285000	TMS
1227670(88164RAAE	12,975,648.35	BBB+mj	NR	BBB+	[NULL]	***TEVA PHARMACEUTICAL FIN II CONV SR	10586000	1.225737	TMS
1227669(88164RAB3	25,309,221.38	BBB+mj	NR	BBB+	[NULL]	TEVA PHARMACEUTICAL FIN II LLOCONV SI	19105000	1.324743	TMS
308978 882508104	11,573,427.22	Bmj	[NULL]	B+	[NULL]	TEXAS INSTRUMENTS INC	508655	22.753000	TMS
1641484(882696PJ0	1,036.81	AAmj	AA2	NR	[NULL]	TEXAS SOUTHN UNIV REV CONSTITUTION	100000	0.010358	TMS
2619875(88283LDY9	1,078.28	AA	AA1	AAA	[NULL]	TEXAS TRANSN COMMN ST HWY FD RREV	100000	0.010783	TMS
309044 882904105	377,972.76	NR	[NULL]	[NULL]	[NULL]	THAI FUND INC	46434	8.140000	TMS
1429600(88337K104	31,269.70	NR	[NULL]	[NULL]	[NULL]	***THE9 LTD ADR	1634	17.050000	TMS
1385774(88338T104	989,671.39	NR	[NULL]	NR	[NULL]	THERAVANCE INC	76152	12.996000	TMS
2154038(88343R101	86,877.90	NR	[NULL]	NR	[NULL]	THERMAGE INC	25182	3.450000	TMS
309111 883555102	30,419,535.05	B-mj	[NULL]	B-	[NULL]	THERMO FISHER SCIENTIFIC INC	540686	56.261000	TMS
1933094(88409N101	36,796.42	NR	[NULL]	NR	[NULL]	THINK PARTNERSHIP INC	102487	0.359000	TMS
1352838(884453101	186,707.43	NR	[NULL]	NR	[NULL]	THOMAS PROPERTIES GROUP INC	17433	10.710000	TMS
3287925(884903BA2	9,422.66	BBB+	BAA1	A-	A-	THOMSON REUTERS CORP MAKE WH	915000	0.010298	TMS
1845011 885175307	2,137,205.34	NR	[NULL]	[NULL]	[NULL]	THORATEC CORP SHR USD	79687	26.820000	TMS
2115217(88522AAC5	63,206.13	AAA	AAA	AAA	NR	TMST 2006-4 A2B THORNBURO MOI	101000	0.625803	MTS
2460591 88554D205	188,376.00	NR	[NULL]	[NULL]	[NULL]	3D SYSTEMS CORP SHR USD	13360	14.100000	TMS
232804 88579Y101	15,499,639.98	BBB+mj	[NULL]	A-	[NULL]	3M CO SHR USD 0.0101	219878	70.452000	TMS
6716699 88632Q103	845,649.92	NR	[NULL]	[NULL]	[NULL]	TIBCO SOFTWARE INC	120566	7.014000	TMS
309312 886547108	2,159,544.66	Amj	[NULL]	A	[NULL]	TIFFANY & CO NEW	56503	38.220000	TMS
2049819 886706AA8	76,655.70	B	B1	B+	[NULL]	TIG CAP TRUST I	8811000	0.008700	TMS
1183712(887317105	18,769,767.00	NR	[NULL]	[NULL]	[NULL]	TIME WARNER INC	1352776	13.875000	TMS
1956878(887319AC5	80,329.42	OTH	CAA1	CCC+	[NULL]	TIME WARNER TELECOM INC	91000	0.862741	TMS
2329265(88732J108	5,969,217.10	NR	[NULL]	NR	[NULL]	TIME WARNER CABLE INC CLASS A	235565	25.340000	TMS

1340566;88830M102	16,925,334.14	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TITAN INTERNATIONAL INC	622942	27.170000	TMS
1077232;888339207	2,511,827.38	B-mj	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TITANIUM METALS CORPORATION NEW	209511	11.989000	TMS
1085257;888088B7	8,593.92	AAA	AAA	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TOBACCO SETTLEMENT FING CORP N J RI	739700	0.011605	TMS
3213826;888080DB5	663.55	BBB-	BAA3	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TOBACCO SETTLEMENT FING CORP P/C Of	75000	0.008847	TMS
309504 889478103	2,268,942.82	Bmj	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TOLL BROTHERS INC	90987	24.937000	TMS
2376596;890088107	976,220.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TOMOTHERAPY INC	174325	5.600000	TMS
309575 891027104	2,009,770.76	Amj	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TORCHMARK CORP	35908	55.970000	CHASE
1295670;891471100	684,195.92	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TORTOISE ENERGY INFRTRUST	25764	25.780000	TMS
2152096;89147N304	49,620.48	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TORTOISE CAPITAL RESOURCES CORPO	5538	8.560000	TMS
309679 891908109	579,168.78	Amj	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TOTAL SYSTEM SERVICES INC	33276	17.405000	TMS
4632718 892147107	5,389.36	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TOWNE BANK PORTSMOUTH VA	202	26.880000	TMS
8485927 893460107	1,853,984.82	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRANSALTA CORP	63300	29.286860	TMS
1387981;893526DGF	489.85	BBB+	A3	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRANSCANADA PIPELINES LTD MAKE WHI	50000	0.009797	TMS
2829204;89352HAD1	15,631.75	BBB+	A3	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRANSCANADA CORP MAKE WHOLI	1776000	0.008802	TMS
3393231;89354FAE1	147,490.31	OTH	(P)A2	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRANSCAPITALINVEST LTD FOR OJSC AK T	14390000	0.010250	TMS
1933056;893641100	12,729,338.82	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRANSDIGM GROUP INC SHR USC	335159	37.980000	TMS
1573600;89376V100	453,998.16	NR	P2	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRANSMONTAIGNE PARTNLP	26334	17.240000	TMS
3275943;89380EJQ6	218,904.19	A2	P2	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	C/P TRANSOCEAN INC	219000	0.999563	MTS
3445208;89380EL34	647,521.88	A2	P2	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	C/P TRANSOCEAN INC	650000	0.996188	MTS
2938764;893830AU3	24,248,094.67	BBB	BAA2	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRANSOCEAN INC CNVBND#A 1.625%15Dec	24550000	0.987702	TMS
2942239;893830AV1	8,486,344.92	BBB	BAA2	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRANSOCEAN INC	8684000	0.977239	TMS
2938764;893830AW6	41,767,366.69	BBB	BAA2	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRANSOCEAN INC CNVBND#C 1.5 %15Dec3	42975000	0.971898	TMS
2407016;89417E109	7,157,426.69	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	THE TRAVELERS COMPANIES INC	148992	48.039000	TMS
1366612;89421Q106	57,614.84	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRAVELZOO INC	7396	7.790000	TMS
3402103;894675107	66,865.50	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TREE COM INC	8956	7.466000	TMS
1708232 895919108	47,135.13	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRIDENT MICROSYSTEMS SHR	19813	2.379000	TMS
1332566;896095106	47,400.88	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRICO BANCSHARES	2657	17.840000	TMS
1885677;896106200	948,784.74	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRICO MARINE SERVICES INC	55582	17.070000	TMS
2294369;89628E104	3,428,030.93	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRINA SOLAR LTD 1 ADR REPR 01.00 SH	128511	26.675000	TMS
612194 896818101	1,315,328.46	B-mj	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRIUMPH GROUP INC NEW	27031	48.660000	TMS
1162513;89784N104	340,838.77	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRUE RELIGION APPAREL INC	11502	29.633000	TMS
1673587 89785X101	1,133,675.70	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRUEBLUE INC SHR	70634	16.050000	TMS
1289415;898349105	127,766.20	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TRUSTCO BANK CORP NY	11965	10.680000	TMS
7375402 898526BL1	1,199.63	AAA	AAA	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TSASC INC N Y TFABS-SER 1-PLANPRIN 202	692022	0.010432	TMS
4985568 901166108	263,863.28	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TWEEN BRANDS INC SHR	28712	9.190000	TMS
1700073 902252105	443,865.30	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TYLER TECHNOLOGIES ISHR	28362	15.650000	TMS
3451817;902494AP8	17,289.00	Bmj	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	TYSON FOODS INC CONV NT	1695000	0.010200	TMS
1884875;902549807	8,671,035.66	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	UAL CORPORATION NEW	692022	12.530000	CHASE
1924056;902549AE4	662,278.95	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	UAL CORP ORD SETTLEMENT E	1262350	0.524640	TMS
2497977;902549AH7	170,663.63	OTHmj	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	UAL CORP SR SUB NT CONV	300000	0.568879	TMS
1356991;90262CJW1	998.90	OTH	P1	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	C/P UBS FINANCE DELAWARE INC	100000	0.009989	TMS
2892615;90264RAB6	11,948,051.71	OTHmj	CAA2	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	UCI HOLDCO INC FRN 20131215	17832913	0.670000	TMS
2416570;902653104	4,856,711.60	B-mj	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	UDR INC COM	196628	24.700000	TMS
310793 902911106	16,381,451.14	Bmj	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	UST INC	242663	67.507000	TMS
1713094 902952100	78,214.11	NR	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	[NULL]	US GLOBAL INVESTORS SHR	9789	7.990000	TMS

7755809	902973304	464,626.24	NR	[NULL]	[NULL]	[NULL]	[NULL]	US BANCORP	13936	33.340000	CHASE
467341	903293405	416,446.79	OTHmj	[NULL]	[NULL]	[NULL]	[NULL]	USG CORP NEW	14845	28.053000	TMS
3426361	90333E108	1,019,338.99	NR	[NULL]	[NULL]	[NULL]	[NULL]	USEC INC	185503	5.495000	TMS
1335153	90333L102	121,367.23	NR	[NULL]	[NULL]	[NULL]	[NULL]	U S CONCRETE INC	24223	5.010000	TMS
2818273	90338S102	390,784.07	NR	[NULL]	[NULL]	[NULL]	[NULL]	**U S GEOTHERMAL INC	205665	1.900100	TMS
1257744	90385D107	872,026.72	NR	[NULL]	[NULL]	[NULL]	[NULL]	ULTIMATE SOFTWARE GROUP INC	30415	28.670000	TMS
5109258	904214103	303,981.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	UMPUA HOLDINGS CORPSHR	15999	19.030000	TMS
1674555	904311107	341,268.16	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNDER ARMOUR INC	8759	38.962000	TMS
2172740	90458E107	11,803,264.79	NR	[NULL]	[NULL]	[NULL]	[NULL]	**UNIBANCO-UNIAO DE BANCOS	121007	97.542000	TMS
4649410	904767704	823,837.40	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNILEVER PLC NEW ADR(1:1)	29860	27.590000	TMS
1769869	90653P105	4,725.12	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNION DRILLING INC SHR	428	11.040000	TMS
1984569	907818108	52,252,829.97	BBB+mj	[NULL]	[NULL]	[NULL]	[NULL]	UNION PACIFIC CORP	707937	73.810000	TMS
3042423	907818DA3	7,902,440.08	BBB	[NULL]	[NULL]	[NULL]	[NULL]	UNION PACIFIC CORP	8344000	0.947081	TMS
588435	908906100	29,130,776.43	Amj	[NULL]	[NULL]	[NULL]	[NULL]	UNIONBANCAL CORP	396823	73.410000	TMS
593749	908205106	244,270.35	B-mj	[NULL]	[NULL]	[NULL]	[NULL]	UNISOURCE ENERGY CORPSHR	7867	31.050000	TMS
311191	909214108	217,604.11	OTHmj	[NULL]	[NULL]	[NULL]	[NULL]	UNISYS CORP	68343	3.184000	TMS
2027447	909440AH2	422,136.34	B-	[NULL]	[NULL]	[NULL]	[NULL]	UNITED AUTO GROUP INC	498000	0.847663	TMS
2334301	910197AM4	2,233,085.07	NR	[NULL]	[NULL]	[NULL]	[NULL]	UDR INC	2500000	0.893234	TMS
9469268	91086QAH'	16,275.00	BBB+	[NULL]	[NULL]	[NULL]	[NULL]	UNITED MEXICAN STATE-CORP BOND	1500000	0.010850	TMS
1063541	91086QAK'	1,047.26	BBB+	[NULL]	[NULL]	[NULL]	[NULL]	UNITED MEXICAN STATES 6.375% 20130116	100000	0.01473	TMS
1384266	91086QAS'	411,998.65	BBB+	[NULL]	[NULL]	[NULL]	[NULL]	UNITED MEXICAN STATES 6.750% 20340927	40591000	0.010150	TMS
2989395	91086QAVC	7,689.45	BBB+	[NULL]	[NULL]	[NULL]	[NULL]	UNITED MEXICAN STATES 6.050% 20400111	850000	0.009046	TMS
8193188	911163103	3,591,556.81	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNITED NATURAL FOODS INC	143244	25.073000	TMS
8624738	911268100	11,307.42	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNITED ONLINE INC	1151	9.824000	TMS
5340730	911312106	9,242,568.86	Bmj	[NULL]	[NULL]	[NULL]	[NULL]	UNITED PARCEL SVC INC	139580	66.217000	TMS
2992444	911312AJ5	3,158,461.42	A	[NULL]	[NULL]	[NULL]	[NULL]	UNITED PARCEL SERVICE INC	3250000	0.971834	TMS
2471546	912318102	22,986,826.12	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNITED STATES NATURAL GAS FUNDLP ET	656204	35.030000	TMS
1960181	91232N108	587,251.16	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNITED STATES OIL FUND LP	7441	78.921000	TMS
1397368	91274F104	95,245.56	NR	[NULL]	[NULL]	[NULL]	[NULL]	U STORE IT TRUST REIT	8058	11.820000	TMS
1986423	913017109	21,598,524.90	Amj	[NULL]	[NULL]	[NULL]	[NULL]	UNITED TECHNOLOGIES CORP	348380	62.355000	TMS
3224507	913017BP3	1,912,016.06	A	[NULL]	[NULL]	[NULL]	[NULL]	UNITED TECHNOLOGIES CORP	1975000	0.968109	TMS
4859418	91307C102	5,014,714.95	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNITED THERAPEUTICS SHR	47339	105.932000	TMS
6269863	91324P102	5,111,802.64	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNITEDHEALTH GROUP INC	192622	26.538000	TMS
1356211	91324PAL6	661.50	BBB+	[NULL]	[NULL]	[NULL]	[NULL]	UNITEDHEALTH GROUP INC	70000	0.009450	TMS
1502825	91324PAM4	5,233,177.52	BBB+	[NULL]	[NULL]	[NULL]	[NULL]	UNITEDHEALTH GROUP INC	5772000	0.906649	TMS
3017117	91324PAW'	2,188,340.05	BBB+	[NULL]	[NULL]	[NULL]	[NULL]	UNITEDHEALTH GROUP INC	2335000	0.937191	TMS
1700843	913275103	313,287.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNITRIN INC	113'C	27.700000	TMS
1299699	913377107	222,005.56	NR	[NULL]	[NULL]	[NULL]	[NULL]	DO NOT USE UNIVERSAL AMER FINANCIAL	18439	12.040000	TMS
1700845	913456109	322,714.20	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNIVERSAL CORP/RICHMSHR	6218	51.900000	TMS
462030	913483103	748,278.93	Bmj	[NULL]	[NULL]	[NULL]	[NULL]	UNIVERSAL ELECTRONICS INC	23729	25.170000	TMS
516192	913543104	823,952.25	Amj	[NULL]	[NULL]	[NULL]	[NULL]	UNIVERSAL FOREST PRODUCTS INC	22605	36.450000	TMS
1336589	91359E105	150,141.04	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNIVERSAL HEALTH RLTY INCOME	3835	39.140000	TMS
2023605	913915104	642,176.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	UNIVERSAL TECHNICAL SHR	37120	17.300000	TMS
2838310	914440CC4	2,556.41	A	[NULL]	[NULL]	[NULL]	[NULL]	UNIVERSITY MASS BLDG AUTH PROJREV S	240000	0.010652	TMS
1114943	914460CE8	49,000.00	AA	[NULL]	[NULL]	[NULL]	[NULL]	REGENTS OF THE UNIVERSITY OF MINNE	4900000	0.010000	TMS

1299961(9151377L7	535.84	AAA	[NULL]	UNIVERSITY TEX UNIV REVS	RFDG FING	50000	0.010717	TMS
2221970(91754RLP0	64,000.00	OTH	VMIG1	UTAH ST BRD REGENTS VAR BDS	200 6B	6400000	0.010000	TMS
1015287(918019100	9,535,635.45	NR	[NULL]	UTILITIES HOLDERS TRUST		86085	110.770000	TMS
1226566(918194101	192,007.92	NR	[NULL]	VCA ANTECH INC		6232	30.810000	TMS
311982(918204108	455,031.00	BBB+M	CAA1	V F CORP		5700	79.830000	CHASE
3029197(918436AD8	232,700.00	OTH	[NULL]	VWR FUNDING INC		26000000	0.008950	TMS
1988593(91879Q109	356,427.40	B-mj	[NULL]	VAIL RESORTS INC		8779	40.600000	TMS
312033(918866104	1,433,944.85	Bmj	[NULL]	VALASSIS COMMUNICATIONS INC	USD 0.01	206323	6.950000	TMS
1700894(918905100	64,401.48	NR	[NULL]	VALHI INC	SHR	4587	14.040000	TMS
1219814(91911TAE3	34,339.41	BBB	BAA2	VALE OVERSEAS LTD 8.250% 20340117	USD	3340000	0.010281	TMS
1077493(919261CB1	3,794.74	A	A2	VALLEJO CITY CALIF UNI SCH DIST G/O R		375000	0.910119	TMS
515416(92112K107	134,657.66	OTHMj	[NULL]	VAN KAMPEN ADVANTAGE MUNICIPALNCC		12923	10.420000	TMS
1964609(921659108	474,502.60	NR	[NULL]	VANDA PHARMACEUTICALS INC		504790	0.940000	TMS
1708634(921796MD7	4,577,064.02	AAA	AAA	VMF 2002-B A3	VANDERBILT MOR1	4545000	1.007055	MTS
1283963(921796ME5	301,967.36	AAA	AAA	VMF 2002-B A4	VANDERBILT MOR1	305000	0.990057	MTS
2463402(921937827	1,251,485.20	NR	[NULL]	VANGUARD SHORT TERM BOND ETF		16100	77.732000	TMS
1220685(92204A405	3,270,460.17	NR	[NULL]	VANGUARD SECTOR INDEX FDS	VANGU	81173	40.290000	TMS
1220685(92204A603	2,688,021.63	NR	[NULL]	VANGUARD SECTOR INDEX FDS	VANGU	43729	61.470000	TMS
1220685(92204A884	6,732,416.00	NR	[NULL]	VANGUARD SECTOR INDEX FDS	VANGU	119200	56.480000	TMS
2499279(92205F106	234,174.00	NR	[NULL]	VANGUARD NATURAL RESOURCES LLC		18600	12.590000	TMS
312325(92220P105	4,508,004.69	Bmj	[NULL]	VARIAN MEDICAL SYSTESH	USD	76293	59.080051	TMS
6098696(92240G101	740,090.73	NR	[NULL]	VECTREN CORP	SHR	27765	26.655528	TMS
8338381(92240M108	1,695,503.30	NR	[NULL]	VECTOR GROUP LTD		92398	18.350000	TMS
552507(922417100	1,086,726.59	OTHMj	[NULL]	VEECO INSTRUMENTS INC-DEL		69117	15.723000	TMS
1218046(922646BL7	4,012.80	B	BB-	VENEZUELA GOVERNMENT INTERNATI		608000	0.006600	TMS
9107813(922908652	8,955,808.00	NR	[NULL]	VANGUARD EXTENDED MARKET ETF		191200	45.840000	TMS
2031999(92336G106	309,866.02	NR	[NULL]	VERASUN ENERGY CORP		212237	1.450000	TMS
2600634(92342YAA7	10,954,468.25	NR	[NULL]	VERIFONE HLDGS INC	SR NT CONV 1	15648000	0.700055	TMS
2741662(92343EAC6	5,111,375.51	NR	[NULL]	VERISIGN INC	JR SUB CONV DEB	4089000	1.250031	TMS
1872086(92343V104	7,796,040.82	NR	[NULL]	VERIZON COMMUNICATIONS		244574	31.876000	TMS
3048697(92343VAJ3	8,504,875.23	Amm	A3	VERIZON COMMUNICATIONS INC	MAKE V	8900000	0.955604	TMS
1680252(92344GAX4	1,201,488.31	Amm	A3	VERIZON COMMUNICATIONS INC	MAKE V	1450000	0.828613	TMS
4368082(926734401	7,272,361.59	NR	[NULL]	VIGNETTE CORP	SHR	594633	12.230000	TMS
6435975(927118109	189,055.29	NR	[NULL]	VILLAGEEDocs INC	USD	6519148	0.029000	TMS
3163968(92769LAA9	6,179,105.76	B-mj	[NULL]	VIRGIN MEDIA INC	(FRM VILLAGEF	8505000	0.726526	TMS
2834465(92769R108	167,446.40	NR	[NULL]	VIRGIN MOBILE USA INC	CL A	62480	2.680000	TMS
3086020(92826C839	10,373,328.16	NR	[NULL]	VISA INC	CL A COMMON STOCK	161528	64.220000	TMS
6421392(92839U107	5,758,447.04	NR	[NULL]	VITEON CORP		1825760	3.154000	TMS
1138153(92846N104	870,697.40	NR	[NULL]	VITAL IMAGES INC		53980	16.130000	TMS
2748675(928553402	802,804.99	NR	[NULL]	VMWARE INC	SHR	181568	27.669000	TMS
6996720(928566108	43,546.86	NR	[NULL]	VNUS MEDICAL TECHNOLOGIES INC	USD 0.	2247	19.380000	TMS
2110666(92857W206	12,501,617.71	NR	[NULL]	VODAFONE GROUP PLC	SPONSORE	568453	22.070000	TMS
1131802(92857WAEI	14,125,209.06	BBB+	[NULL]	VODAFONE GROUP PLC	RMD 4.62	16860000	0.837794	TMS
2034737(928645100	2,423,430.00	NR	[NULL]	VOLCANO CORP		134635	18.000000	TMS
2144428(928703107	421,683.08	NR	[NULL]	VOLT INFORMATION SCIENCES INC		40703	10.360000	TMS

2194847 929042109	13,309,429.57	NR	[NULL]	[NULL]	[NULL]	[NULL]	VORNADO REALTY TRUST	145729	91.330000	TMS
2439061:929042AC3	16,181.33	BBB	BAA2	BBB	[NULL]	[NULL]	VORNADO RLTY TR	18000	0.898963	TMS
1518647:929043AC1	611,564.39	BBB	BAA2	BBB	[NULL]	BBB	VORNADO REALTY LP	502000	1.218256	TMS
3111372:929043AE7	3,344,201.23	BBB	BAA2	BBB	[NULL]	BBB	VORNADO REALTY LP	3565000	0.938065	TMS
1609061:92909MAB6	33,784.40	BBB+	A2	BBB+	[NULL]	[NULL]	VTB CAPITAL SA 6.250% 20350630 SERIES#	4628000	0.007300	TMS
2439230 929160109	6,851,555.90	NR	[NULL]	[NULL]	[NULL]	[NULL]	VULCAN MATERIALS CO	89068	75.925000	TMS
1147073:92922FAS7	101,307.63	AAA	AAA	AAA	[NULL]	AAA	WAMU 2003-AR8 A1	150000	0.675384	MTS
1147073:92922FAW2	31,221.00	AA	AAA	AA	[NULL]	AA+	WAMU 2003-AR8 B1	75000	0.416280	MTS
1147073:92922FAW7	2,915,516.78	BBB	BAA1	BBB	[NULL]	BBB	WAMU 2003-AR8 B3	4999000	0.563220	MTS
1308850:92922FPU6	952.08	AA	AA2	AA	[NULL]	NR	WAMU 2004-AR4 B1	1000	0.952085	MTS
1308072:92923CAK6	25,553.57	OTH	BA3	D	[NULL]	[NULL]	WCI COMMUNITIES INC	73000	0.350049	TMS
2182490:92924SAB4	35,815.35	BBB+	A2	A-	[NULL]	[NULL]	WEA FINANCE LLC / WCI FINANCE LLC 5.70%	4025000	0.008898	TMS
1261081:92926K103	1,023.84	NR	[NULL]	NR	[NULL]	[NULL]	WCA WASTE CORPORATION	216	4.740000	TMS
2614631:92927BAG7	3,678,971.95	AAA[m]	AAA	NR	[NULL]	NR	WAMU 2007-OA6 2XPP	240116695	0.015322	MTS
3245728:92928QAA6	96,440.72	BBB+	A2	A-	[NULL]	A-	WEA FINANCE LLC / WCI FINANCE MAKE W	10000000	0.009844	TMS
1659253 929309409	228,423.42	OTH	CA	B+	[NULL]	[NULL]	***WPP GROUP PLC	5262	43.410000	TMS
1664481 929328102	63,300.00	NR	[NULL]	[NULL]	[NULL]	[NULL]	WSFS FINANCIAL CORP SHR	1055	60.000000	TMS
6248541 929740108	978,032.64	B[m]	[NULL]	B+	[NULL]	[NULL]	WABTEC CORP	19592	49.920000	TMS
2837790:929777DN7	2,384.15	Amj	A2	NR	[NULL]	[NULL]	WACHUSETT MASS REGL SCH DIST GO SC	235000	0.010145	TMS
1674027:92977YAA9	714,222.71	AAAmm	NR	AAA	[NULL]	AAA	WMLT 2005-A 1A1	1000000	0.714223	MTS
1885629:92978AAAC	537,516.11	BBB+	A3	A-	[NULL]	A	WACHOVIA CAPITAL TRUST I	2500000	0.215006	TMS
8622295 929903102	8,697,872.99	NR	[NULL]	[NULL]	[NULL]	[NULL]	WACHOVIA CORP	624309	13.932000	TMS
2925481 930059100	587,194.60	B[m]	[NULL]	B	[NULL]	[NULL]	WADDELL & REED FINANCIAL INC CL A	24610	23.860000	TMS
6572505 930868BL7	7,250.00	A	AA3	AA	[NULL]	NR	CAROLINA POWER AND LIGHT 2000	725000	0.010000	TMS
6572495 930868BME	20,000.00	A	AA3	AA	[NULL]	NR	CAROLINA POWER AND LIGHT 2000	2000000	0.010000	TMS
6572490 930868BO6	9,500.00	A	AA3	AA	[NULL]	NR	CAROLINA POWER AND LIGHT 2000	950000	0.010000	TMS
3417401 931142103	1,589,072.57	NR	[NULL]	[NULL]	[NULL]	[NULL]	WAL-MART STORES INC SHR	25895	61.366000	TMS
2601681:931142AH6	4,418,871.33	AA	AA2	AA	[NULL]	[NULL]	WAL-MART STORES SEC2-C-REG- P/C 06:	4418000	1.000197	TMS
5091182 931142BE2	774.93	AA	AA2	AA	[NULL]	AA	WAL-MART STORES INC	75000	0.010332	TMS
1701259 931422109	8,666,581.82	NR	[NULL]	[NULL]	[NULL]	[NULL]	WALGREEN CO SHR	264217	32.801000	TMS
3221494 93317Q105	1,111,007.05	NR	[NULL]	[NULL]	[NULL]	[NULL]	WALTER INDUSTRIES INC	18054	61.538000	TMS
2298648:933638AG3	6,309,232.33	AAA	AAA	AAA	[NULL]	NR	WAMU 2006-AR19 1XPP	450145001	0.014016	MTS
2221011:93363QAFF	2,525,619.54	AAA	AAA	AAA	[NULL]	NR	WAMU 2006-AR15 1XPP	221452331	0.011405	MTS
2147760:93363TAL6	2,810,576.03	AAA	AAA	AAA	[NULL]	NR	WAMU 2006-AR11 1XPP	369190841	0.007613	MTS
1553599:934550104	385,889.70	NR	[NULL]	[NULL]	[NULL]	[NULL]	WARNER MUSIC GROUP CSHR	52502	7.350000	TMS
1127843:938121AA8	2,443.85	Amj	NR	A	[NULL]	[NULL]	WASHINGTON CNTY NEB WASTE WATER FA	250000	0.009775	TMS
552513 939322103	367,654.91	BBB+mj	[NULL]	A-	[NULL]	[NULL]	WASHINGTON MUTUAL INC	135516	2.713000	TMS
9591079 939335N68	1,087,785.17	AAAmm	NR	AAA	[NULL]	AAA	WAMU 2002-AR1 1A1	1500000	0.725190	MTS
1995915:939344AH0	200,804.62	OTH[m]	NR	CCC	[NULL]	NR	WMALT 2006-4 LB2	1558800	0.128820	MTS
2452813:939348AU2	2,424,000.00	AAAmmj	NR	AAA	[NULL]	B	WMALT 2007-HY2 2A4	9696000	0.250000	MTS
1577993:93934DBUC	0.28	AAAmm	NR	AAA	[NULL]	AAA	WMCMS 2005-C1A X	2825000	0.000000	MTS
2452146:939355AG8	72,400.29	BB	BA2	AAA	[NULL]	NR	WMALT 2007-OA3 CA1C	625201	0.115803	MTS
2365985:93935NAF1	3,989,587.20	AAA	AAA	AAA	[NULL]	NR	WMALT 2007-OA1 CX2P	144500000	0.027610	MTS
2521641:93936FAS9	1,074,100.00	OTH	CAA1	B	[NULL]	NR	WMALT 2007-OC1 A5	10741000	0.010000	MTS
2553270:93936MAD:	4,003,700.08	BB	BA1	BBB	[NULL]	NR	WMALT 2007-OA4 A1D	8000000	0.500463	MTS

313318	939640108	212,787.00	Bmj	[NULL]	B+	[NULL]	WASHINGTON POST CO-CLB			355	599.400000	TMS
1041917	93974ANG	1,567.02	AA	AA1	AA+	[NULL]	WASHINGTON ST GIO RFDG	SER R-03-7	150000	0.010447	TMS	
30474761	940157HGE	513.15	AAA	AAA	AAA	[NULL]	WASHINGTON SUBN SAN DIST MD	RFDG	47000	0.010918	TMS	
20281001	941053AG5			NR	BB+	[NULL]	WASTE CONNECTIONS INC	SR NT CON	50000	0.012200	TMS	
3445215	94106L109	8,901,218.38	Bmj	[NULL]	B+	[NULL]	WASTE MANAGEMENT INC DEL		262883	33.860000	CHASE	
4793464	941075202	16,192.50	NR	[NULL]	[NULL]	[NULL]	WASTE SERVICES INC SHR	USD	1905	8.500000	TMS	
1659732	941848103	465,242.51	NR	[NULL]	[NULL]	[NULL]	WATERS CORP	SHR	8395	55.419000	TMS	
462254	942683103	6,002,641.70	B-mj	[NULL]	B-	[NULL]	WATSON PHARMACEUTICALS INC	USD	218564	27.464000	TMS	
2721570	943315101	313,994.66	OTHmj	[NULL]	C	[NULL]	WAUSAU PAPER CORP FORMERLY	WAUS	31589	9.940000	TMS	
6003924	947684106	1,549,015.08	NR	[NULL]	NR	[NULL]	WEBSENSE INC		66742	23.209000	TMS	
15546461	94770V102	35,129.82	NR	[NULL]	NR	[NULL]	WEBMD HEALTH CORP	CLASS A	1122	31.310000	TMS	
1701405	947890109	2,744,270.32	NR	[NULL]	[NULL]	[NULL]	WEBSTER FINANCIAL COSHR	USE	119368	22.990000	TMS	
8860809	948626106	874,618.11	NR	[NULL]	[NULL]	[NULL]	WEIGHT WATCHERS INTESHR	USI	22876	38.233000	TMS	
313498	948741103	2,139,735.73	BBB+mj	[NULL]	A-	[NULL]	WEINGARTEN REALTY INVESTORS	SBI	64943	32.947904	TMS	
1295697	948849104	441,942.27	NR	[NULL]	[NULL]	[NULL]	WEIS MARKETS INC		11627	38.010000	TMS	
13351081	94946T106	9,413,424.29	NR	[NULL]	NR	[NULL]	WELL CARE HEALTH PLANS INC		259373	36.293000	TMS	
29429751	949746MZ1	2,823,700.65	AA	AA1	AA+	AA	WELLS FARGO & CO		2835000	0.998014	TMS	
8564656	94976Y207	839.80	Amj	[NULL]	A	[NULL]	WELLS FARGO CAP TRUST IV	7% TR PFI	38	22.100000	TMS	
1460637	949781AA6	177,072.59	AAA	AAA	AAA	NR	WELLS FARGO		260000	0.681048	MTS	
13170151	94979TAA4	357,575.91	AAA	AAA	AAA	NR	WELLS FARGO		525000	0.681097	MTS	
12992781	94980KAK8	743,563.21	AAAm	AAA	NR	AAA	WELLS FARGO		1608215	0.462353	MTS	
1366671	94981BAAS	691,587.54	AAA	AAA	AAA	NR	WELLS FARGO		1000000	0.691588	MTS	
13009281	94981DAL1	174,242.11	AAA	AAA	AAA	NR	WELLS FARGO		34991000	0.004980	MTS	
1482023	94981UAF6	126,488.16	AAAm	AAA	[NULL]	AAA	WELLS FARGO		186000	0.680044	MTS	
34026801	949829204	3,694,435.00	NR	[NULL]	[NULL]	[NULL]	WELLS FARGO CAP XIV	8.625% GTD E	157210	23.500000	TMS	
15597961	94983CAJ6	18,690,000.00	AAAm	NR	AAA	AAA	WELLS FARGO		25700000	0.700000	MTS	
15877391	94983EAF6	42,942.01	AAA	AAA	AAA	NR	WELLS FARGO		76000	0.565026	MTS	
19216651	94983KAC3	417,396.78	AAAm	NR	AAA	AAA	WELLS FARGO		600000	0.695661	MTS	
19216681	94983KAJ8	1,587,433.60	AAAm	NR	AAA	AAA	WELLS FARGO	1.111E+09	0.001429	MTS		
19216691	94983KAP4	928,620.00	BBBm	NR	NR	BBB	WELLS FARGO	8442000	0.110000	MTS		
19917021	94983VAH6	810,570.67	AAAm	NR	AAA	AAA	WELLS FARGO		1000000	0.810571	MTS	
21876051	94984MAT1	618,406.31	AAAm	AAA	NR	AAA	WELLS FARGO		0.003936	MTS		
24038051	94984XBV1	38,000.00	BBm	NR	[NULL]	BB	WELLS FARGO	157097000	0.095000	MTS		
24038071	94984XB7	18,024.71	NR	NR	NR	NR	WELLS FARGO	400000	0.045000	MTS		
24502831	94985TAL2	682,505.76	AAAm	AAA	[NULL]	AAA	WELLS FARGO	400549	0.253844	MTS		
24502671	94985TBF4	2,280,649.92	AAAm	AAA	[NULL]	AAA	WELLS FARGO	2688679	0.413900	MTS		
27639311	94986CAD6	3,609,925.44	Amm	NR	NR	A	WELLS FARGO	5510149	0.450340	MTS		
27639321	94986CAF1	134,960.00	OTHm	NR	NR	CCC	WELLS FARGO	8015000	0.080000	MTS		
27639331	94986CAG6	126,550.00	OTHm	NR	NR	C	WELLS FARGO	1687000	0.050000	MTS		
27639331	94986CAH7	8,430.00	OTHm	NR	NR	C	WELLS FARGO	2531000	0.001000	MTS		
313611	950590109	3,413,755.04	Bmj	[NULL]	B+	[NULL]	WENDYS INTERNATIONAL INC		843000	21.920000	TMS	
1701449	950755108	1,321,385.31	NR	[NULL]	[NULL]	[NULL]	WERNER ENTERPRISES ISHR	USI	155737	25.830000	TMS	
4646597	95082P105	628,279.20	NR	[NULL]	NR	[NULL]	WESCO INTERNATIONAL INC		18360	34.220000	TMS	
34415161	95082PAE5	2,381,336.85	B	B1	B	[NULL]	WESCO INTERNATIONAL INC		2343000	1.016362	TMS	
24666901	95082PAGC	2,599,591.08	Bmj	NR	B	[NULL]	WESCO INTL INC SR DB CV	1.75%26	3170000	0.820060	TMS	

13336191950885KV4	1,052.01	AAA+mj	AAA	NR	[NULL]	WESLACO TEX INDPT SCH DIST G/OPSF GT	100000	0.010520	TMS
25627151952355AF2	76,367.70	OTH	CAA1	B-	[NULL]	WEST CORP	9606000	0.007950	TMS
13041581955306105	445,441.47	NR	[NULL]	[NULL]	[NULL]	WEST PHARMACEUTICAL SERVICES	8997	49.510000	TMS
9770658 95709T100	1,512,644.68	Bmj	[NULL]	B	[NULL]	WESTAR ENERGY INC	65116	23.230000	TMS
2837382 95805Y102	9,378.81	NR	[NULL]	[NULL]	[NULL]	***WESTERN COPPER CORP	11000	0.852619	TMS
1701633 958254104	895,535.28	NR	[NULL]	[NULL]	[NULL]	WESTERN GAS PARTNERSMLP	68456	13.080000	TMS
18618161959319104	1,959,817.86	NR	[NULL]	NR	[NULL]	WESTERN REFINING INC	162708	12.045000	TMS
30228031959767BV5	800.72	A	A2	AA	[NULL]	WESTERN TOWNSHIPS MICH UTILS AREF E	78000	0.010266	TMS
1006634196008YAB1	6,839.50	BBB+	A2	A-	A-	WESTFIELD CAPITAL CORP LTD / WT FINAN	750000	0.009119	TMS
30032671961165ZP5	1,890.29	AAA+mj	NR	AAA	[NULL]	WESTON MASS REF GO BDS 2004 B GO	180000	0.010502	TMS
314073 961840105	113,141.67	OTH+mj	[NULL]	C	[NULL]	WET SEAL INC-CL A	27563	4.090000	TMS
314088 962166104	3,779,910.08	Bmj	[NULL]	B	[NULL]	WEYERHAEUSER CO	56944	57.320000	TMS
10082331962166BP8	57,835,048.96	BBB	BAA2	BBB	BBB	WEYERHAEUSER CO	57485000	1.006089	TMS
10082331962166BR4	9,118,270.78	BBB	BAA2	BBB	BBB	WEYERHAEUSER CO	9932000	0.918070	TMS
314122 963320106	2,261,398.04	Bmj	[NULL]	B+	[NULL]	WHIRLPOOL CORP	26360	85.789000	TMS
11959771966387102	2,382,176.21	NR	[NULL]	NR	[NULL]	WHITING PETROLEUM CORPORATION	33687	70.715000	TMS
314177 966612103	1,111,581.00	A+mj	[NULL]	A	[NULL]	WHITNEY HOLDING CORP	49185	22.600000	TMS
4166360 967590100	78,000.00	NR	[NULL]	[NULL]	[NULL]	WIDEPOINT CORP SHR USD	195000	0.400000	TMS
12956971968223206	259,266.39	NR	[NULL]	[NULL]	[NULL]	WILEY (JOHN) & SONS-CL A	6207	41.770000	TMS
605284 969199108	2,470,601.78	NR	[NULL]	NR	[NULL]	***WILLBROS GROUP INC	32543	29.930000	TMS
314255 969457100	16,886,975.38	Bmj	[NULL]	B	[NULL]	WILLIAMS COMPANIES INC	679283	24.860000	TMS
1934725 969465608	5,800,597.88	B-mj	[NULL]	B-	[NULL]	WILLIAMS CONTROLS INC NEW	443132	13.090000	TMS
1663570196950F104	18,040,710.64	NR	[NULL]	[NULL]	[NULL]	***WILLIAMS PARTNERS L P UNIT LTD PA	741196	24.340000	TMS
2992309196950K103	7,320,933.00	NR	[NULL]	NR	[NULL]	WILLIAMS PIPELINE PARTNERS L P COM UN	538700	13.590000	TMS
7940200 971807102	925,479.35	NR	[NULL]	[NULL]	[NULL]	WILMINGTON TRUST CORP	31224	29.640000	TMS
9229849 97263M109	2,835,232.35	NR	[NULL]	[NULL]	[NULL]	WIMM-BILL-DANN FOODS 1 ADR REPR 01.00	41348	68.570000	TMS
608536 97650W10E	1,289,990.77	BBB+mj	[NULL]	A-	[NULL]	WINTRUST FINANCIAL CORP	39317	32.810000	TMS
1701865 976657106	2,348,314.50	NR	[NULL]	[NULL]	[NULL]	WISCONSIN ENERGY CORSHR US	52535	44.700000	TMS
2838309197705LMZ7	1,612.41	A	AA3	AA	[NULL]	WISCONSIN ST GO BDS 2007-1 GO	150000	0.010749	TMS
3880575 977123LR7	1,022.22	A	AA3	AA+	[NULL]	WISCONSIN ST TRANSN REV SER B RMD	100000	0.010222	TMS
21533941978166106	3,850,405.38	NR	[NULL]	NR	[NULL]	WONDER AUTO TECHNOLOGY INC	588747	6.540000	TMS
17540821980888AB7	61,563.54	BBB+	A3	A-	[NULL]	WOOLWORTHS LTD 5.250% 20111115 SERIE	6050000	0.010159	TMS
571149 981475106	486,738.72	A+mj	[NULL]	A	[NULL]	WORLD FUEL SERVICES CORP	18954	25.680000	TMS
1489683198233Q105	340,107.40	NR	[NULL]	[NULL]	[NULL]	DO NOT USE WRIGHT EXPRESS CORP	11413	29.800000	TMS
2913681198235TAA5	5,575.00	NR	[NULL]	[NULL]	[NULL]	WRIGHT MED GROUP INC CONV	500000	0.011150	TMS
314767 982526105	16,744,292.07	A+mj	[NULL]	A+	[NULL]	WM WRIGLEY JR CO	211090	79.323000	TMS
13169641983024AD2	30,204.79	BBB+	A3	A+	A-	WYETH CONV NOTE	31000	0.974348	TMS
12077041983024AF7	17,013,563.48	BBB+	A3	A+	A-	WYETH MAKE WHOLE CALL	16730000	1.016949	TMS
11386601983134107	3,239,014.41	NR	[NULL]	[NULL]	[NULL]	WYNN RESORTS LTD	35157	92.130000	TMS
2414949198372PAJ7	3,351,193.36	BBB-	BAA3	BBB	[NULL]	XL CAP LTD PREF ORD SHS	6090000	0.550278	TMS
3383241198375NAAE	6,677,461.94	OTH	Caa1	CCC	[NULL]	XM SATELLITE RADIO HOLDING SENIOR N	9675000	0.690177	TMS
8185698 98385X106	2,126,356.07	Bmj	[NULL]	B+	[NULL]	XTO ENERGY INC	42027	50.595000	TMS
2694070198385XAM6	8,752,628.98	BBB	BAA2	BBB	[NULL]	XTO ENERGY INC MAKE WHOLE C/	9500000	0.921329	TMS
296010 98389B100	7,728,246.16	Bmj	[NULL]	B+	[NULL]	XCEL ENERGY INC SHR USD	355338	21.749000	TMS
314858 983919101	2,859,419.61	Bmj	[NULL]	B	[NULL]	XILINX INC	126579	22.590000	TMS

2410634(983919AC5	423,441.74	BBmj	[NULL]	BB	[NULL]	XILINX INC	500000	0.846883	TMS
2592496(983919AD3	1,138,211.39	BBmj	[NULL]	BB	[NULL]	XILINX INC	1344000	0.846883	TMS
314866 984121103	3,786,224.56	Bmj	[NULL]	B	[NULL]	XEROX CORP	301451	12.560000	TMS
1068129(98417K106	109,990.80	NR	[NULL]	NR	[NULL]	XO HOLDINGS INC	183318	0.600000	TMS
2914354(98417P105	1,345,775.90	NR	[NULL]	[NULL]	[NULL]	***XINYUAN REAL ESTATE CO LTD SPONSC	315170	4.270000	TMS
1863025(984238105	49,009.80	NR	[NULL]	[NULL]	[NULL]	YM BIOSCIENCES INC	98000	0.500100	TMS
1705625(98462Y100	565,667.17	NR	[NULL]	[NULL]	[NULL]	YAMANA GOLD INC	64596	8.757000	TMS
1189875(98509AN8	701,298.40	B	Ba3	B+	[NULL]	YRC WORLDWIDE INC	850000	0.825057	TMS
1454050(985577AA3	2,739,189.06	B	BA3	B+	[NULL]	YELLOW ROADWAY CORP	3320000	0.825057	TMS
2553174(98584B103	2,564,288.00	NR	[NULL]	[NULL]	[NULL]	YINGLI GREEN ENERGY HLDG CO LTD ADI	200335	12.800000	TMS
2942998(98584BAA1	24,975.00	NR	[NULL]	NR	[NULL]	YINGLI GREEN ENERGY HLDG CO LTD SR	3000000	0.008325	TMS
2147461(986082BV6	5,235.90	A	A2	AA	[NULL]	YONKERS N Y REF BDS 2005A GO	500000	0.010472	TMS
9843035 986392JU3	4,300,028.12	A	Aa3	AA	[NULL]	YORK CNTY PA HOSP AUTH REV SAVRS	4300000	1.000007	TMS
552467 987434107	4,996.71	OTHmj	[NULL]	C	[NULL]	YOUNG BROADCASTING INC-CLA	166557	0.030000	TMS
9712245 988498101	4,013,288.36	NR	[NULL]	[NULL]	[NULL]	YUMI BRANDS INC	103119	38.919000	TMS
1166405(989139100	579,280.32	OTHmj	[NULL]	C	[NULL]	***ZARLINK SEMICONDUCTOR INC	1206834	0.480000	TMS
8208561 989390109	364,039.00	NR	[NULL]	[NULL]	[NULL]	ZENITH NATIONAL INSURANCE CP	8879	41.000000	TMS
2835669 989448108	242,040.00	NR	[NULL]	NR	[NULL]	ZEP INC	12102	20.000000	TMS
1904153(98952K107	139,250.25	NR	[NULL]	NR	[NULL]	ZHONGPIN INC	13995	9.950000	TMS
315116 989701107	4,820,135.46	Amj	[NULL]	A	[NULL]	ZIONS BANCORPORATION	106593	45.220000	TMS
5472560 98974P100	6,368.23	NR	[NULL]	[NULL]	[NULL]	ZIX CORP	3047	2.090000	TMS
1661610 98975F101	524,436.99	NR	[NULL]	[NULL]	[NULL]	ZORAN CORP	61917	8.470000	TMS
3604569 989855101	3,240,120.55	NR	[NULL]	[NULL]	[NULL]	ZYGO CORP	246397	13.150000	TMS
3390113(C01023206	397.89	NR	[NULL]	[NULL]	[NULL]	AINSWORTH LUMBER CO LTD AINSWOF	13961	0.028500	MTS
2116906(G0219G20(	64,582.50	NR	[NULL]	[NULL]	[NULL]	ALLIED WORLD ASSURANCE CO	1635	39.500000	ITS
1363979(G0585R106	13,449,427.58	NR	[NULL]	[NULL]	[NULL]	ASSURED GUARANTY LTD	945146	14.230000	ITS
1117066(G0692U106	7,916,016.00	NR	[NULL]	[NULL]	[NULL]	***AXIS CAPITAL HOLDINGS LTD	242525	32.640000	TMS
5487517 G20045202	7,787,741.71	B-mj	[NULL]	NR	[NULL]	***CENTRAL EUROPEAN MEDIA ENTERPF	125629	61.990000	TMS
9718833 G24182100	5,833,811.20	NR	[NULL]	[NULL]	[NULL]	COOPER INDUSTRIES LTD	136304	42.800000	ITS
2574015(G2552X108	3,030,208.07	NR	[NULL]	NR	[NULL]	***COVIDIEN LIMITED	54909	55.185000	TMS
8390878 G323R106	6,327,944.92	NR	[NULL]	[NULL]	[NULL]	EVEREST RE GROUP LTD	76406	82.820000	ITS
5838307 G3682E127	1,926,693.60	NR	[NULL]	[NULL]	[NULL]	FRONTLINE LTD	40056	48.100000	TMS
7311695 G37260109	11,393,374.96	NR	[NULL]	NR	[NULL]	***GARMIN LTD	326084	34.940000	CHASE
0 G3922B107	-		[NULL]			HELEN OF TROY LTD	16549	-	
1218492(G4388N106	2,391.00	NR	[NULL]	[NULL]	[NULL]	HUTCHISON WHAMPOA INT 6.5% 02/13/13 R	100	23.910000	ITS
0 G46715AD(	-		[NULL]			INGERSOLL-RAND CO LTD-CL A	6900000	-	
1843638(G4672QAA	4,046,276.00	BBB+mn	[NULL]	[NULL]	A-	INWOOD PARK CDO 6.2863% 01/20/21 1X FL	4000000	1.011569	ITS
9131222 G4776G101	8,084,190.62	NR	[NULL]	[NULL]	[NULL]	***ORIENT EXPRESS HOTELS LTD CL A SH:	234053	34.540000	ITS
2259679(G4934AA4	16,402,500.00	NR	NR	NR	NR	SHIP FINANCE INTL LTD	27000000	0.607500	ITS
6733380 G67743107	445,537.76	NR	[NULL]	NR	[NULL]	SINA CORP	13284	33.590000	CHASE
0 G73537402	-					STANDARD CHARTERED PLC VARIABLE RA	10375	-	
0 G80489ABE	-						1000000	-	
1335811(G81075106	75,670.00	NR	[NULL]	[NULL]	[NULL]		3500	21.620000	TMS
6564444 G81477104	15,378,731.00	NR	[NULL]	[NULL]	[NULL]		375091	41.000000	ITS
2264075(G84228ATE	15,981.00	BBB	BAA2	BBB+	[NULL]		2100000	0.037610	TMS

1284467; G87210103	760,766.87	NR	[NULL]	[NULL]	[NULL]	UTL WORLDWIDE INC	4053'	18,770,000	ITS
0 G9319H102	-						1455	-	
8199996 G9456A100	1,584,339.60	NR	[NULL]	NR	[NULL]	***GOLAR LNG LIMITED	99644	15,900,000	TMS
0 G9825R107	-						86036	-	
0 G98777108	-						309	-	
1926229; G9884KAA1	11,721,250.00	NR	[NULL]	NR	NR	ZAIS INVESTMENT 3.5913% 05/17/15 2X FLT	12500000	0,937,700	ITS
1458081; M0392N101	124,615.68	NR	[NULL]	[NULL]	[NULL]	ALADDIN KNOWLEDGE SYSTEMS	9272	13,440,000	ITS
0 M22013102	135,619.80						18204	7,450,000	CHASE
5494039 M22465104	9,785,970.46	NR	[NULL]	[NULL]	[NULL]	CHECK POINT SOFTWARE TECH	420721	23,260,000	ITS
2001507; M4146Y106	-	NR	[NULL]	[NULL]	[NULL]	EZCHIP SEMICONDUCTOR LTD	1506	-	
8601256 M52020100	194,505.48	NR	[NULL]	NR	[NULL]	***GIVEN IMAGING	15548	12,510,000	TMS
0 M56595107	-						26839	-	
1993796; M84116108	141,835.80	NR	[NULL]	[NULL]	[NULL]	SILICOM LIMITED	25556	5,550,000	ITS
1231574; M87915100	6,901.44	NR	[NULL]	[NULL]	[NULL]	TOWER SEMICONDUCTOR LTD	14378	0,480,000	GL1
2825223; N07059186	252,071.82	NR	[NULL]	[NULL]	[NULL]	***ASML HOLDING N V	12591	20,020,000	TMS
1661602 N22717107	14,884,149.14	NR	[NULL]	NR	[NULL]	***CORE LABORATORIES NV	140443	105,980,000	TMS
1453346; P16994132	118,660.22	NR	[NULL]	[NULL]	[NULL]	BANCO LATINOAMERICANO EXP-E	6923	17,140,000	ITS
1860827; P31076105	2,620,449.55	NR	[NULL]	[NULL]	[NULL]	COPA HOLDINGS SA-CLASS A	70537	37,150,000	CHASE
0 Y11082107	-						8700	-	
2194179; Y1968P105	253,578.26	NR	[NULL]	[NULL]	[NULL]	DANAOS CORP	14222	17,830,000	ITS
1499432; Y2109Q101	5,017,491.14	NR	[NULL]	[NULL]	[NULL]	DRYSHIPS INC	102023	49,180,000	ITS
1765070 Y2573F102	3,157,720.39	NR	[NULL]	NR	[NULL]	***FLEXTRONICS INTERNATIONAL LTD	417467	7,564,000	TMS
2466216; Y64202107	161,507.60	NR	[NULL]	NR	[NULL]	OCEANFREIGHT INC	10760	15,010,000	TMS
1643213; Y75638109	4,272,954.00	NR	[NULL]	NR	[NULL]	***SEASPAN CORP	203474	21,000,000	CHASE
1895456; Y8564M106	3,281,262.64	NR	[NULL]	[NULL]	[NULL]	TEEKAY LNG PARTNERS LP	206628	15,880,000	ITS
2273259; Y8565J101	1,058,838.75	NR	[NULL]	NR	[NULL]	***TEEKAY OFFSHORE PARTNERS LP	94119	11,250,000	TMS
	14,404,659,762.24								

